

Probability Statistics And Random Processes For Engineers

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this book offers an intuitive approach to random processes and educates the reader on how to interpret and predict their behavior premised on the idea that new techniques are best introduced by specific low dimensional examples the mathematical exposition is easier to comprehend and more enjoyable and it motivates the subsequent generalizations it distinguishes between the science of extracting statistical information from raw data e g a time series about which nothing is known a priori and that of analyzing specific statistical models such as bernoulli trials poisson queues arma and markov processes the former motivates the concepts of statistical spectral analysis such as the wiener khintchine theory and the latter applies and interprets them in specific physical contexts the formidable kalman filter is introduced in a simple scalar context where its basic strategy is transparent and gradually extended to the full blown iterative matrix form

this engaging introduction to random processes provides students with the critical tools needed to design and evaluate engineering systems that must operate reliably in uncertain environments a brief review of probability theory and real analysis of deterministic functions sets the stage for understanding random processes whilst the underlying measure theoretic notions are explained in an intuitive straightforward style students will learn to manage the complexity of randomness through the use of simple classes of random processes statistical means and correlations asymptotic analysis sampling and effective algorithms key topics covered include calculus of random processes in linear systems kalman and wiener filtering hidden markov models for statistical inference the estimation maximization em algorithm an introduction to martingales and concentration inequalities understanding of the key concepts is reinforced through over 100 worked examples and 300 thoroughly tested homework problems half of which are solved in detail at the end of the book

recognized as a powerful tool for dealing with uncertainty markov modeling can enhance your ability to analyze complex production and service systems however most books on markov chains or decision processes are often either highly theoretical with few examples or highly prescriptive with little justification for the steps of the algorithms u

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