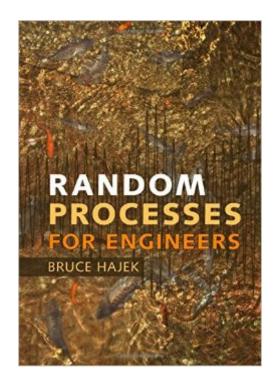
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# **Random Processes For Engineers**





## Synopsis

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:  $\hat{a} \notin$  Calculus of random processes in linear systems  $\hat{a} \notin$  Kalman and Wiener filtering  $\hat{a} \notin$  Hidden Markov models for statistical inference  $\hat{a} \notin$  The estimation maximization (EM) algorithm  $\hat{a} \notin$  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).

## **Book Information**

Hardcover: 432 pages Publisher: Cambridge University Press; 1 edition (March 16, 2015) Language: English ISBN-10: 1107100127 ISBN-13: 978-1107100121 Product Dimensions: 6.8 × 0.9 × 9.7 inches Shipping Weight: 2.2 pounds (View shipping rates and policies) Average Customer Review: Be the first to review this item Best Sellers Rank: #236,020 in Books (See Top 100 in Books) #12 in Books > Science & Math > Mathematics > Applied > Stochastic Modeling #29 in Books > Engineering & Transportation > Engineering > Telecommunications & Sensors > Signal Processing #454 in Books > Engineering & Transportation > Engineering > Electrical & Electronics > Electronics

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