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Probability and Stochastic Processes: A Friendly Introduction for Electrical and Computer Engineers, 3rd Edition Academic Press

Presents the fundamental concepts and applications of probability and random processes. Beginning with a discussion of probability theory, the text analyses various types of random processes. It also discusses in detail the random variables, standard distributions, correlation and spectral densities, and linear systems.

Discrete Stochastic Processes

Cambridge University Press

This text provides an overview of numerical field computational methods and, in particular, of the finite element method (FEM) in magnetics. Detailed attention is paid to the practical use of the FEM in designing electromagnetic devices such as motors, transformers and actuators. Based on the authors' extensive experience of teaching numerical techniques to students and design engineers, the book is ideal for use as a text at undergraduate and graduate level, or as a primer for practising engineers who wish to learn the fundamentals and immediately apply these to actual design problems. Contents: Introduction; Computer Aided Design in Magnetics; Electromagnetic Fields; Potentials and Formulations; Field Computation and Numerical Techniques; Coupled Field Problems; Numerical Optimisation; Linear System Equation Solvers; Modelling of Electrostatic and Magnetic Devices;

Examples of Computed Models.

Probability and Random Processes Elsevier

Miller and Childers have focused on creating a clear presentation of foundational concepts with specific applications to signal processing and communications, clearly the two areas of most interest to students and instructors in this course. It is aimed at graduate students as well as practicing engineers, and includes unique chapters on narrowband random processes and simulation techniques. The appendices provide a refresher in such areas as linear algebra, set theory, random variables, and more. Probability and Random Processes also includes applications in digital communications, information theory, coding theory, image processing, speech analysis, synthesis and recognition, and other fields. * Exceptional exposition and numerous worked out problems make the book extremely readable and accessible * The authors connect the applications discussed in class to the textbook * The new edition contains more real world signal processing and communications applications * Includes an entire chapter devoted to simulation techniques

Operator-Adapted Wavelets, Fast Solvers, and Numerical Homogenization Wiley

In Probability and Stochastic Processes: A Friendly Introduction for Electrical and Computer Engineers, readers are able to grasp the concepts of probability and stochastic processes, and apply these in professional engineering practice. The 3rd edition also includes quiz solutions within the appendix of the text. The resource presents concepts clearly as a sequence of building blocks identified as an axiom, definition or theorem. This approach allows for a better understanding of the material, which can be utilized in solving practical problems.

Intuitive Probability and Random Processes using MATLAB® Springer Nature

Building upon the previous editions, this textbook is a first course in stochastic processes taken by undergraduate and graduate students (MS and PhD students from math, statistics, economics, computer science, engineering, and finance departments) who have had a course in probability theory. It covers Markov chains in discrete and continuous time, Poisson processes, renewal processes, martingales, and option pricing. One can only learn a subject by seeing it in action, so there are a large number of examples and more than 300 carefully chosen exercises to deepen the reader ' s understanding. Drawing from teaching experience and student feedback, there are many new examples and problems with solutions that use TI-83 to eliminate the tedious details of solving linear equations by hand, and the collection of exercises is much improved, with many more biological examples. Originally included in previous editions, material too advanced for this first course in stochastic processes has been eliminated while treatment of other topics useful for applications has been expanded. In addition, the ordering of topics has been improved; for example, the difficult subject of martingales is delayed until its usefulness can be applied in the treatment of mathematical finance.

Studyguide for Probability and Stochastic Processes Prentice Hall

We study the basic nonparametric statistical methods of survival analysis using the tools of counting processes, martingale theory, and stochastic integration, introduced by O. O. Aalen. Covered are: the two-sample tests of Gehan and of Efron, the two sample log rank test of Mantel and others; and the Kaplan Meier estimator. Asymptotic normality under a wide range of censoring mechanisms is obtained using the martingale central limit theorem.

Probability Tales John Wiley & Sons

This is a textbook for an undergraduate course in probability and statistics. The approximate prerequisites are two or three semesters of calculus and some linear algebra. Students attending the class include mathematics, engineering, and computer science majors.

Data Structures Using C++ American Mathematical Soc.

Mathematical Logic is a collection of the works of one of the leading figures in 20th-century science. This collection of A.M. Turing's works is intended to include all his mature scientific writing, including a substantial quantity of unpublished material. His work in pure mathematics and mathematical logic extended considerably further; the work of his last years, on morphogenesis in plants, is also of the greatest originality and of permanent importance. This book is divided into three parts. The first part focuses on computability and ordinal logics and covers Turing's work between 1937 and 1938. The second part covers type theory; it provides a general introduction to Turing's work on type theory and covers his published and unpublished works between 1941 and 1948. Finally, the third part focuses on enigmas, mysteries, and loose ends. This concluding section of the book discusses Turing's Treatise on the Enigma, with excerpts from the Enigma Paper. It also delves into Turing's papers on programming and on minimum cost sequential analysis, featuring an excerpt from the unpublished manuscript. This book will be of interest to mathematicians, logicians, and computer scientists.

Probability and Stochastic Processes

Prentice Hall

This major revision contains a largely new chapter 7 providing an extensive discussion of the bivariate and multivariate versions of the standard distributions and families. Chapter 16 has been enlarged to cover mulitvariate sampling theory, an updated version of material previously found in the old Volume 3. The previous chapters 7 and 8 have been condensed into a single chapter providing an introduction to statistical inference. Elsewhere, major updates include new material on skewness and kurtosis, hazard rate distributions, the bootstrap, the evaluation of the multivariate normal integral and ratios of quadratic forms. This new edition includes over 200 new references, 40 new exercises and 20 further examples in the main text. In addition, all the text examples have been given titles and these are listed at the front of the book for easier reference.

Statistics for Engineers and Scientists John Wiley & Sons

A pioneering monograph on tensor methods applied to distributional problems arising in statistics, this work begins with the study of multivariate moments and cumulants. An invaluable reference for graduate students and professional statisticians. 1987 edition.

Probability, Random Variables, and Random Processes Cengage Learning

This text introduces engineering students to probability theory and stochastic processes. Along with thorough mathematical development of the subject, the book presents intuitive explanations of key points in order to give students the insights they need to apply math to practical engineering problems. The first seven chapters contain the core material that is essential to any introductory course. In one-semester undergraduate courses, instructors can select material from the remaining chapters to meet their individual goals. Graduate courses can cover all chapters in one semester.

Mathematical Logic John Wiley & Sons Information usually has the highest value when it is fresh. For example, real-time knowledge about the location, orientation, and speed of motor vehicles is imperative in autonomous driving, and the access to timely information about stock prices and interest rate movements is essential for developing trading strategies on the stock market. The Age of Information (AoI) concept, together with its recent extensions, provides a means of quantifying the freshness of information and an opportunity to improve the performance of real-time systems and networks. Recent research advances on AoI suggest that many well-known design principles of traditional data networks (for, e.g., providing high throughput and low delay) need to be re-examined for enhancing information freshness in rapidly emerging real-time applications. This book provides a suite of analytical tools and insightful results on the generation of information-update packets at the source nodes and the design of network protocols forwarding the packets to their destinations. The book also points out interesting connections between AoI concept and information theory, signal processing, and control theory, which are worthy of future investigation.

Introduction to the Theory of Statistics Springer Nature

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).

Probability and Stochastic Processes Lulu.com

This definitive textbook provides a solid introduction to discrete and continuous stochastic processes, tackling a complex field in a way that instils a deep understanding of the relevant mathematical principles, and develops an intuitive grasp of the way these principles can be applied to modelling real-world systems. It includes a careful review of elementary probability and detailed coverage of Poisson, Gaussian and Markov processes with richly varied queuing applications. The theory and applications of inference, hypothesis testing, estimation, random walks, large deviations, martingales and investments are developed. Written by one of the world's leading information theorists, evolving over twenty years of graduate classroom teaching and enriched by over 300 exercises, this is an exceptional resource for anyone looking to develop their understanding of stochastic processes.

Studyguide for Probability and Stochastic Processes Cambridge University Press

Stochastic processes are found in probabilistic systems that evolve with time. Discrete stochastic processes change by only integer time steps (for some time scale), or are characterized by discrete occurrences at arbitrary times. Discrete Stochastic Processes helps the reader develop the understanding and intuition necessary to apply stochastic process theory in engineering, science and operations research. The book approaches the subject via many simple examples which build insight into the structure of stochastic processes and the general effect of these phenomena in real systems. The book presents mathematical ideas without recourse to measure theory, using only minimal mathematical analysis. In the proofs and explanations, clarity is favored over formal rigor, and simplicity over generality. Numerous examples are given to show how results fail to hold when all the conditions are not satisfied. Audience: An excellent textbook for a graduate level course in engineering and operations research. Also an invaluable reference for all those requiring a deeper understanding of the subject.

Introduction to Probability and Stochastic Processes with Applications Cram101

Praise for the First Edition ". . . an excellent textbook . . . well organized and neatly written." —Mathematical Reviews ". . . amazingly interesting . . ." —Technometrics Thoroughly updated to showcase the interrelationships between probability, statistics, and stochastic processes, Probability, Statistics, and Stochastic Processes, Second Edition prepares readers to collect, analyze, and characterize data in their chosen fields. Beginning with three chapters that develop probability theory and introduce the axioms of probability, random variables, and joint distributions, the book goes on to present limit theorems and simulation. The authors combine a rigorous, calculus-based development of theory with an intuitive approach that appeals to readers' sense of reason and logic. Including more than 400 examples that help illustrate concepts and theory, the Second Edition features new material on statistical inference and a wealth of newly added topics, including: Consistency of point estimators Large sample theory Bootstrap simulation Multiple hypothesis testing Fisher's exact test and Kolmogorov-Smirnov test Martingales, renewal processes, and Brownian motion One-way analysis of variance and the general linear model Extensively class-tested to ensure an accessible presentation, Probability, Statistics, and Stochastic Processes, Second Edition is an excellent book for courses on probability and statistics at the upper-undergraduate level. The book is also an ideal resource for scientists and engineers in the fields of statistics, mathematics, industrial management, and engineering.

Tensor Methods in Statistics

Prentice Hall

This textbook explores probability and stochastic processes at a level that does not require any prior knowledge except basic calculus. It presents the fundamental concepts in a step-by-step manner, and offers remarks and warnings for deeper insights. The chapters include basic examples, which are revisited as the new concepts are introduced. To aid learning, figures and diagrams are used to help readers grasp the concepts, and the solutions to the exercises and problems. Further, a table format is also used where relevant for better comparison of the ideas and formulae. The first part of the book introduces readers to the essentials of probability, including combinatorial analysis, conditional probability, and discrete and continuous random variable. The second part then covers fundamental stochastic processes, including point, counting, renewal and regenerative processes, the Poisson process, Markov chains, queuing models and reliability theory. Primarily intended for undergraduate engineering students, it is also useful for graduate-level students wanting to refresh their knowledge of the basics of probability and stochastic processes.

Fundamentals of Probability WIT Press

Never HIGHLIGHT a Book Again

Includes all testable terms, concepts, persons, places, and events. Cram101 Just the FACTS101 studyguides gives all of the outlines, highlights, and quizzes for your textbook with optional online comprehensive practice tests. Only Cram101 is Textbook Specific. Accompanies: 9780872893795. This item is printed on demand.

Probability and Stochastic Processes CRC Press

This book provides a versatile and lucid treatment of classic as well as modern probability theory, while integrating them with core topics in statistical theory and also some key tools in machine learning. It is written in an extremely accessible style, with elaborate motivating discussions and numerous worked out examples and exercises. The book has 20 chapters on a wide range of topics, 423 worked out examples, and 808 exercises. It is unique in its unification of probability and statistics, its coverage and its superb exercise sets, detailed bibliography, and in its substantive treatment of many topics of current importance. This book can be used as a text for a year long graduate course in statistics, computer science, or mathematics, for self-study, and as an invaluable research reference on probabiliity and its applications.

Particularly worth mentioning are the treatments of distribution theory, asymptotics, simulation and Markov Chain Monte Carlo, Markov chains and martingales, Gaussian processes, VC theory, probability metrics, large deviations, bootstrap, the EM algorithm, confidence intervals, maximum likelihood and Bayes estimates, exponential families, kernels, and Hilbert spaces, and a self contained complete review of univariate probability.

Essentials of Stochastic Processes

Academic Press

Statistics for Engineers and Scientists stands out for its crystal clear presentation of applied statistics. Suitable for a one or two semester course, the book takes a practical approach to methods of statistical modeling and data analysis that are most often used in scientific work. Statistics for Engineers and Scientists features a unique approach highlighted by an engaging writing style that explains difficult concepts clearly, along with the use of contemporary real world data sets to help motivate students and show direct connections to industry and research. While focusing on practical applications of statistics, the text makes extensive use of examples to motivate fundamental concepts and to develop intuition.