Probability, Random Processes, and Statistical Analysis

Applications to Communications, Signal Processing, Queueing Theory and Mathematical Finance

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About the Book

Together with the fundamentals of probability, random processes, and statistical analysis, this insightful book also presents a broad range of advanced topics and applications. There is extensive coverage of Bayesian vs. frequentist statistics, time series and spectral representation, inequalities, bound and approximation, maximum-likelihood estimation and the expectation-maximization (EM) algorithm, geometric Brownian motion and Itô process. Applications such as hidden Markov models (HMM), the Viterbi, BCJR, and Baum-Welch algorithms, algorithms for machine learning, Wiener and Kalman filters, queueing and loss networks, and are treated in detail. The book will be useful to students and researchers in such areas as communications, signal processing, networks, machine learning, bioinformatics, econometrics and mathematical finance. With a solutions manual, lecture slides, supplementary materials, and MATLAB programs all available online, it is ideal for classroom teaching as well as a valuable reference for professionals.

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operational speed processes at the same time The work serves as a useful practical and educational tool and aims at providing stimulus and motivation to investigate issues of such a strong applicative interest It has a clearly discursive and concise structure in which numerical examples are given to clarify the applications of the suggested theoretical model Some statistical characterizations are fully developed in order to illustrate the peculiarities of specific modeling approaches finally there is a useful bibliography for in depth thematic analysis *A Signal Theoretic Introduction to Random Processes* Roy M. Howard,2015-08-18 A fresh introduction to random processes utilizing signal theory By incorporating a signal theory basis A Signal Theoretic Introduction to Random Processes presents a unique introduction to random processes with an emphasis on the important random phenomena encountered in the electronic and communications engineering field The strong mathematical and signal theory basis provides clarity and precision in the statement of results The book also features A coherent account of the mathematical fundamentals and signal theory that underpin the presented material Unique in depth coverage of material not typically found in introductory books Emphasis on modeling and notation that facilitates development of random process theory Coverage of the prototypical random phenomena encountered in electrical engineering Detailed proofs of results A related website with solutions to the problems found at the end of each chapter A Signal Theoretic Introduction to Random Processes is a useful textbook for upper undergraduate and graduate level courses in applied mathematics as well as electrical and communications engineering departments The book is also an excellent reference for research engineers and scientists who need to characterize random phenomena in their research

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