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

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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

Probability, Random Variables and Stochastic Processes A. Papoulis, 1984 Field Guide to Probability, Random Processes, and Random Data Analysis Larry C. Andrews, Ronald L. Phillips, 2012 Mathematical theory in basic courses usually involves deterministic phenomena however in practice the input to a linear system may contain a random quantity that yields uncertainty about the output Probability theory and random process theory have become indispensable tools when analyzing these systems This SPIE Field Guide discusses basic probability theory random processes random fields and random data analysis

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