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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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Table of Contents Probability Random Processes And Statistical Analysis

1. Understanding the eBook Probability Random Processes And Statistical Analysis
 - The Rise of Digital Reading Probability Random Processes And Statistical Analysis
 - Advantages of eBooks Over Traditional Books
2. Identifying Probability Random Processes And Statistical Analysis
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Probability Random Processes And Statistical Analysis
 - User-Friendly Interface
4. Exploring eBook Recommendations from Probability Random Processes And Statistical Analysis
 - Personalized Recommendations
 - Probability Random Processes And Statistical Analysis User Reviews and Ratings
 - Probability Random Processes And Statistical Analysis and Bestseller Lists
5. Accessing Probability Random Processes And Statistical Analysis Free and Paid eBooks
 - Probability Random Processes And Statistical Analysis Public Domain eBooks
 - Probability Random Processes And Statistical Analysis eBook Subscription Services

- Probability Random Processes And Statistical Analysis Budget-Friendly Options
- 6. Navigating Probability Random Processes And Statistical Analysis eBook Formats
 - ePub, PDF, MOBI, and More
 - Probability Random Processes And Statistical Analysis Compatibility with Devices
 - Probability Random Processes And Statistical Analysis Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Probability Random Processes And Statistical Analysis
 - Highlighting and Note-Taking Probability Random Processes And Statistical Analysis
 - Interactive Elements Probability Random Processes And Statistical Analysis
- 8. Staying Engaged with Probability Random Processes And Statistical Analysis
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Probability Random Processes And Statistical Analysis
- 9. Balancing eBooks and Physical Books Probability Random Processes And Statistical Analysis
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Probability Random Processes And Statistical Analysis
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Probability Random Processes And Statistical Analysis
 - Setting Reading Goals Probability Random Processes And Statistical Analysis
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Probability Random Processes And Statistical Analysis
 - Fact-Checking eBook Content of Probability Random Processes And Statistical Analysis
 - Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
- 14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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