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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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Probability Random Processes And Statistical Analysis

Athanasios Papoulis



Probability Random Processes And Statistical Analysis:

This book delves into Probability Random Processes And Statistical Analysis. Probability Random Processes And Statistical Analysis is a vital topic that must be grasped by everyone, from students and scholars to the general public. The book will furnish comprehensive and in-depth insights into Probability Random Processes And Statistical Analysis, encompassing both the fundamentals and more intricate discussions.

1. This book is structured into several chapters, namely:
 - Chapter 1: Introduction to Probability Random Processes And Statistical Analysis
 - Chapter 2: Essential Elements of Probability Random Processes And Statistical Analysis
 - Chapter 3: Probability Random Processes And Statistical Analysis in Everyday Life
 - Chapter 4: Probability Random Processes And Statistical Analysis in Specific Contexts
 - Chapter 5: Conclusion
 2. In chapter 1, the author will provide an overview of Probability Random Processes And Statistical Analysis. This chapter will explore what Probability Random Processes And Statistical Analysis is, why Probability Random Processes And Statistical Analysis is vital, and how to effectively learn about Probability Random Processes And Statistical Analysis.
 3. In chapter 2, the author will delve into the foundational concepts of Probability Random Processes And Statistical Analysis. This chapter will elucidate the essential principles that must be understood to grasp Probability Random Processes And Statistical Analysis in its entirety.
 4. In chapter 3, the author will examine the practical applications of Probability Random Processes And Statistical Analysis in daily life. This chapter will showcase real-world examples of how Probability Random Processes And Statistical Analysis can be effectively utilized in everyday scenarios.
 5. In chapter 4, this book will scrutinize the relevance of Probability Random Processes And Statistical Analysis in specific contexts. This chapter will explore how Probability Random Processes And Statistical Analysis is applied in specialized fields, such as education, business, and technology.
 6. In chapter 5, the author will draw a conclusion about Probability Random Processes And Statistical Analysis. This chapter will summarize the key points that have been discussed throughout the book.
- The book is crafted in an easy-to-understand language and is complemented by engaging illustrations. It is highly recommended for anyone seeking to gain a comprehensive understanding of Probability Random Processes And Statistical Analysis.

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