



Probability, Random Processes, and Statistical Analysis: Applications to Communications, Signal Processing, Queueing Theory and Mathematical Finance

By Hisashi Kobayashi, Brian L. Mark, William Turin

Cambridge University Press. Hardback. Book Condition: new. BRAND NEW, Probability, Random Processes, and Statistical Analysis: Applications to Communications, Signal Processing, Queueing Theory and Mathematical Finance, Hisashi Kobayashi, Brian L. Mark, William Turin, 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 Ito process. Applications such as hidden Markov models (HMM), the Viterbi, BCJR, and Baum-Welch algorithms, algorithms for machine learning, Wiener and Kalman filters, and queueing and loss networks 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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