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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

**M Carnoy**



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In a world inundated with screens and the cacophony of quick conversation, the profound power and psychological resonance of verbal beauty frequently diminish in to obscurity, eclipsed by the constant onslaught of noise and distractions. However, located within the lyrical pages of **Probability Random Processes And Statistical Analysis**, a interesting function of literary splendor that impulses with raw thoughts, lies an unforgettable journey waiting to be embarked upon. Composed by a virtuoso wordsmith, that enchanting opus guides viewers on a mental odyssey, softly revealing the latent possible and profound impact stuck within the intricate web of language. Within the heart-wrenching expanse of this evocative examination, we will embark upon an introspective exploration of the book is central subjects, dissect their charming publishing style, and immerse ourselves in the indelible impact it leaves upon the depths of readers souls.

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