

Probability and Statistics for Engineers and Scientists

2 Ed.

Ronald E. Walpole
Raymond H. Myers

Ronald E Walpole Book

David J. Lilja



Ronald E Walpole Book:

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Random Signals Estimation and Identification Nirode Mohanty, 2012-12-06 The techniques used for the extraction of information from received or observed signals are applicable in many diverse areas such as radar sonar communications geophysics remote sensing acoustics meteorology medical imaging systems and electronics warfare The received signal is usually disturbed by thermal electrical atmospheric channel or intentional interferences The received signal cannot be predicted deterministically so that statistical methods are needed to describe the signal In general therefore any received signal is analyzed as a random signal or process The purpose of this book is to provide an elementary introduction to random signal analysis estimation filtering and identification The emphasis of the book is on the computational aspects as well as presentation of common analytical tools for systems involving random signals The book covers random processes stationary signals spectral analysis estimation optimization detection spectrum estimation prediction filtering and identification The book is addressed to practicing engineers and scientists It can be used as a text for courses in the areas of random processes estimation theory and system identification by undergraduates and graduate students in engineering and science with some background in probability and linear algebra Part of the book has been used by the author while teaching at State University of New York at Buffalo and California State University at Long Beach Some of the algorithms presented in this book have been successfully applied to industrial projects

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