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Introducing the tools of statistics and probability from the ground up An understanding of statistical tools is essential for engineers and scientists who often need to deal with data analysis over the course of their work. Statistics and Probability with Applications for Engineers and Scientists walks readers through a wide range of popular statistical techniques, explaining step-by-step how to generate, analyze, and interpret data for diverse applications in engineering and the natural sciences. Unique among books of this kind, Statistics and Probability with Applications for Engineers and Scientists covers descriptive statistics first, then goes on to discuss the fundamentals of probability theory. Along with case studies, examples, and real-world data sets, the book incorporates clear instructions on how to use the statistical packages Minitab® and Microsoft® Office Excel® to analyze various data sets. The book also features: • Detailed discussions on sampling distributions, statistical estimation of population parameters, hypothesis testing, reliability theory, statistical quality control including Phase I and Phase II control charts, and process capability indices • A clear presentation of nonparametric methods and simple and multiple linear regression methods, as well as a brief discussion on logistic regression method • Comprehensive guidance on the design of experiments, including randomized block designs, one- and two-way layout designs, Latin square designs, random effects and mixed effects models, factorial and fractional factorial designs, and response surface methodology • A companion website containing data sets for Minitab and Microsoft Office Excel, as well as JMP ® routines and results Assuming no background in probability and statistics, Statistics and Probability with Applications for Engineers and Scientists features a unique, yet tried-and-true, approach that is ideal for all undergraduate students as well as statistical practitioners who analyze and illustrate real-world data in engineering and the natural sciences. First published in 1986. Primarily a reference text, Mathematical Nonparametric Statistics provides mathematicians and students with a systematic mathematical analysis and the fine points of nonparametrical statistical procedures and models used in practice. Divided into five sections and beginning with an extensive chapter on the fundamentals of mathematical statistical methods, its coverage of such topics as the Jackknife method, the Kolmogorov-Smirnov statistic, Box's method and the ch-squared test of fit is rigorous. Written for audiences with differing backgounds in mathematics, the book is of special use to those in the management sciences, industrial engineering, psychology and economics, as well as mathematics. This title offers an overview of the fundamentals and practice applications of probability and statistics, microeconomics, engineering economics, hard and soft systems analysis, and sustainable development and sustainability applications in engineering planning. In their bestselling MATHEMATICAL STATISTICS WITH APPLICATIONS, premiere authors Dennis Wackerly, William Mendenhall, and Richard L. Scheaffer present a solid foundation in statistical theory while conveying the relevance and importance of the theory in solving practical problems in the real world. The authors' use of practical applications and excellent exercises helps students discover the nature of statistics and understand its essential role in scientific research. Important Notice: Media content referenced within the product description or the product text may not be available in the ebook version. Probability, Random Variables, Statistics, and Random Processes: Fundamentals & Applications is a comprehensive undergraduate-level textbook. With its excellent topical coverage, the focus of this book is on the basic principles and practical applications of the fundamental concepts that are extensively used in various Engineering disciplines as well as in a variety of programs in Life and Social Sciences. The text provides students with the requisite building blocks of knowledge they require to understand and progress in their areas of interest. With a simple, clear-cut style of writing, the intuitive explanations, insightful examples, and practical applications are the hallmarks of this book. The text consists of twelve chapters divided into four parts. Part-I, Probability (Chapters 1 – 3), lays a solid groundwork for probability theory, and introduces applications in counting, gambling, reliability, and security. Part-II, Random Variables (Chapters 4 – 7), discusses in detail multiple random variables, along with a multitude of frequently-encountered probability distributions. Part-III, Statistics (Chapters 8 – 10), highlights estimation and hypothesis testing. Part-IV, Random Processes (Chapters 11 – 12), delves into the characterization and processing of random processes. Other notable features include: Most of the text assumes no knowledge of subject matter past first year calculus and linear algebra With its independent chapter structure and rich choice of topics, a variety of syllabi for different courses at the junior, senior, and graduate levels can be supported A supplemental website includes solutions to about 250 practice problems, lecture slides, and figures and tables from the text Given its engaging tone, grounded approach, methodically-paced flow, thorough coverage, and flexible structure, Probability, Random Variables, Statistics, and Random Processes: Fundamentals & Applications clearly serves as a must textbook for courses not only in Electrical Engineering, but also in Computer Engineering, Software Engineering, and Computer Science. Now updated in a valuable new edition—this user-friendly book focuses on understanding the "why" of mathematical statistics Probability and Statistical Inference, Second Edition introduces key probability and statis-tical concepts through non-trivial, real-world examples and promotes the developmentof intuition rather than simple application. With its coverage of the recent advancements in computer-intensive methods, this update successfully provides the comp-rehensive tools needed to develop a broad understanding of the theory of statisticsand its probabilistic foundations. This outstanding new edition continues to encouragereaders to recognize and fully understand the why, not just the how, behind the concepts,theorems, and methods of statistics. Clear explanations are presented and appliedto various examples that help to impart a deeper understanding of theorems and methods—from fundamental statistical concepts to computational details. Additional features of this Second Edition include: A new chapter on random samples Coverage of computer-intensive techniques in statistical inference featuring Monte Carlo and resampling methods, such as bootstrap and permutation tests, bootstrap confidence intervals with supporting R codes, and additional examples available via the book's FTP site Treatment of survival and hazard function, methods of obtaining estimators, and Bayes estimating Real-world examples that illuminate presented concepts Exercises at the end of each section Providing a straightforward, contemporary approach to modern-day statistical applications, Probability and Statistical Inference, Second Edition is an ideal text for advanced undergraduate- and graduate-level courses in probability and statistical inference. It also serves as a valuable reference for practitioners in any discipline who wish to gain further insight into the latest statistical tools. Applied Statistics and Probability for

Engineers provides a practical approach to probability and statistical methods. Students learn how the material will be relevant in their careers by including a rich collection of examples and problem sets that reflect realistic applications and situations. This product focuses on real engineering applications and real engineering solutions while including material on the bootstrap, increased emphasis on the use of p-value, coverage of equivalence testing, and combining p-values. The base content, examples, exercises and answers presented in this product have been meticulously checked for accuracy. The Enhanced E-Text is also available bundled with an abridged print companion and can be ordered by contacting customer service here: ISBN: 9781119456261 Price: $97.95 Canadian Price: $111.50 This book was first published in 2003. Derived from extensive teaching experience in Paris, this book presents around 100 exercises in probability. The exercises cover measure theory and probability, independence and conditioning, Gaussian variables, distributional computations, convergence of random variables, and random processes. For each exercise the authors have provided detailed solutions as well as references for preliminary and further reading. There are also many insightful notes to motivate the student and set the exercises in context. Students will find these exercises extremely useful for easing the transition between simple and complex probabilistic frameworks. Indeed, many of the exercises here will lead the student on to frontier research topics in probability. Along the way, attention is drawn to a number of traps into which students of probability often fall. This book is ideal for independent study or as the companion to a course in advanced probability theory. Introduces basic concepts in probability and statistics to data science students, as well as engineers and scientists Aimed at undergraduate/graduate-level engineering and natural science students, this timely, fully updated edition of a popular book on statistics and probability shows how real-world problems can be solved using statistical concepts. It removes Excel exhibits and replaces them with R software throughout, and updates both MINITAB and JMP software instructions and content. A new chapter discussing data mining—including big data, classification, machine learning, and visualization—is featured. Another new chapter covers cluster analysis methodologies in hierarchical, nonhierarchical, and model based clustering. The book also offers a chapter on Response Surfaces that previously appeared on the book’s companion website. Statistics and Probability with Applications for Engineers and Scientists using MINITAB, R and JMP, Second Edition is broken into two parts. Part I covers topics such as: describing data graphically and numerically, elements of probability, discrete and continuous random variables and their probability distributions, distribution functions of random variables, sampling distributions, estimation of population parameters and hypothesis testing. Part II covers: elements of reliability theory, data mining, cluster analysis, analysis of categorical data, nonparametric tests, simple and multiple linear regression analysis, analysis of variance, factorial designs, response surfaces, and statistical quality control (SQC) including phase I and phase II control charts. The appendices contain statistical tables and charts and answers to selected problems. Features two new chapters—one on Data Mining and another on Cluster Analysis Now contains R exhibits including code, graphical display, and some results MINITAB and JMP have been updated to their latest versions Emphasizes the p-value approach and includes related practical interpretations Offers a more applied statistical focus, and features modified examples to better exhibit statistical concepts Supplemented with an Instructor's-only solutions manual on a book’s companion website Statistics and Probability with Applications for Engineers and Scientists using MINITAB, R and JMP is an excellent text for graduate level data science students, and engineers and scientists. It is also an ideal introduction to applied statistics and probability for undergraduate students in engineering and the natural sciences. Michael Strevens shows how simplicity can co-exist with the tangled interconnections within complex systems. By looking at the foundations of statistical reasoning about complex systems (gases, ecosystems and even social systems) he provides an understanding of how simplicity emerges from complexity. P. 15. Probability theory is one branch of mathematics that is simultaneously deep and immediately applicable in diverse areas of human endeavor. It is as fundamental as calculus. Calculus explains the external world, and probability theory helps predict a lot of it. In addition, problems in probability theory have an innate appeal, and the answers are often structured and strikingly beautiful. A solid background in probability theory and probability models will become increasingly more useful in the twenty-?rst century, as dif?cult new problems emerge, that will require more sophisticated models and analysis. Thisisa text onthe fundamentalsof thetheoryofprobabilityat anundergraduate or ?rst-year graduate level for students in science, engineering,and economics. The only mathematical background required is knowledge of univariate and multiva- ate calculus and basic linear algebra. The book covers all of the standard topics in basic probability, such as combinatorial probability, discrete and continuous distributions, moment generating functions, fundamental probability inequalities, the central limit theorem, and joint and conditional distributions of discrete and continuous random variables. But it also has some unique features and a forwa- looking feel. The book is the extended and revised version of the 1st edition and is composed of two main parts: mathematical background and queueing systems with applications. The mathematical background is a self-containing introduction to the stochastic processes of the later studied queueing systems. It starts with a quick introduction to probability theory and stochastic processes and continues with chapters on Markov chains and regenerative processes. More recent advances of queueing systems are based on phase type distributions, Markov arrival processes and quasy birth death processes, which are introduced in the last chapter of the first part. The second part is devoted to queueing models and their applications. After the introduction of the basic Markovian (from M/M/1 to M/M/1//N) and non-Markovian (M/G/1, G/M/1) queueing systems, a chapter presents the analysis of queues with phase type distributions, Markov arrival processes (from PH/M/1 to MAP/PH/1/K). The next chapter presents the classical queueing network results and the rest of this part is devoted to the application examples. There are queueing models for bandwidth charing with different traffic classes, slotted multiplexers, media access protocols like Aloha and IEEE 802.11b, priority systems and retrial systems. An appendix supplements the technical content with Laplace and z transformation rules, Bessel functions and a list of notations. The book contains examples and exercises throughout and could be used for graduate students in engineering, mathematics and sciences. Reviews of first edition: "The organization of the book is such that queueing models are viewed as special cases of more general stochastic processes, such as birth-death or semi-Markov processes. ... this book is a valuable addition to the queuing literature and provides instructors with a viable alternative for a textbook to be used in a one- or two-semester course on queueing models, at the upper undergraduate or beginning graduate levels." Charles Knessl, SIAM Review, Vol. 56 (1), March, 2014 With contributions by leaders in the field, this book provides a comprehensive introduction to the foundations of probability and statistics. Each of the chapters covers a major topic and offers an intuitive view of the subject matter, methodologies, concepts, terms, and related applications. The book is suitable for use for entry level courses in first year university studies of Science and Engineering, higher level courses, postgraduate university studies and for the research community. The LNAI series reports state-of-the-art results in artificial intelligence research, development, education, at a high level and in both printed and electronic form. Enjoying tight cooperation with the R&D community, with numerous individuals, as well as with prestigious organizations and societies, LNAI has grown into the most comprehensive artificial intelligence research forum available. The scope of LNAI spans the whole range of artificial intelligence and intelligent information processing including interdisciplinary topics in a variety of application fields. Everyone knows some of the basics of probability, perhaps enough to play cards. Beyond the introductory ideas, there are many wonderful results that are unfamiliar to the layman, but which are well within our grasp to understand and appreciate. Some of the most remarkable results in probability are those that are related to limit theorems--statements about what happens when the trial is repeated many times. The most famous of these is the Law of Large Numbers, which mathematicians,engineers, economists, and many others use every day. In this book, Lesigne has made these limit theorems accessible by stating everything in terms of a game of tossing of a coin: heads or tails. In this way, the analysis becomes much clearer, helping establish the reader's intuition aboutprobability. Moreover, very little generality is lost, as many situations can be modelled from combinations of coin tosses. This book is suitable for anyone who would like to learn more about mathematical probability and has had a one-year undergraduate course in analysis. This is the first book on the topic of probability matching priors. It targets researchers, Bayesian and frequentist; graduate students in Statistics. This second edition textbook offers a practical introduction to probability for undergraduates at all levels with different backgrounds and views towards applications.

Calculus is a prerequisite for understanding the basic concepts, however the book is written with a sensitivity to students' common difficulties with calculus that does not obscure the thorough treatment of the probability content. The first six chapters of this text neatly and concisely cover the material traditionally required by most undergraduate programs for a first course in probability. The comprehensive text includes a multitude of new examples and exercises, and careful revisions throughout. Particular attention is given to the expansion of the last three chapters of the book with the addition of one entirely new chapter (9) on 'Finding and Comparing Estimators.' The classroom-tested material presented in this second edition forms the basis for a second course introducing mathematical statistics. Exploring the application of Bayesian probabilistic modeling techniques to musical issues, including the perception of key and meter. This book offers an introduction to concepts of probability theory, probability distributions relevant in the applied sciences, as well as basics of sampling distributions, estimation and hypothesis testing. As a companion for classes for engineers and scientists, the book also covers applied topics such as model building and experiment design. Contents Random phenomena Probability Random variables Expected values Commonly used discrete distributions Commonly used density functions Joint distributions Some multivariate distributions Collection of random variables Sampling distributions Estimation Interval estimation Tests of statistical hypotheses Model building and regression Design of experiments and analysis of variance Questions and answers Developed from celebrated Harvard statistics lectures, Introduction to Probability provides essential language and tools for understanding statistics, randomness, and uncertainty. The book explores a wide variety of applications and examples, ranging from coincidences and paradoxes to Google PageRank and Markov chain Monte Carlo (MCMC). Additional application areas explored include genetics, medicine, computer science, and information theory. The print book version includes a code that provides free access to an eBook version. The authors present the material in an accessible style and motivate concepts using real-world examples. Throughout, they use stories to uncover connections between the fundamental distributions in statistics and conditioning to reduce complicated problems to manageable pieces. The book includes many intuitive explanations, diagrams, and practice problems. Each chapter ends with a section showing how to perform relevant simulations and calculations in R, a free statistical software environment. Introductory Probability is a pleasure to read and provides a fine answer to the question: How do you construct Brownian motion from scratch, given that you are a competent analyst? There are at least two ways to develop probability theory. The more familiar path is to treat it as its own discipline, and work from intuitive examples such as coin flips and conundrums such as the Monty Hall problem. An alternative is to first develop measure theory and analysis, and then add interpretation. Bhattacharya and Waymire take the second path. A most systematic study of how to interpret probabilistic assertions in the context of statistical mechanics. This book presents a rigorous exposition of probability theory for a variety of applications. The first part of the book is a self-contained account of the fundamentals. Material suitable for advanced study is then developed from the basic concepts. Emphasis is placed on examples, sound interpretation of results and scope for applications.A distinctive feature of the book is that it discusses modern applications seldom covered in traditional texts. Two cases in point are risk theory (or comparison of distributions) and stochastic optimization. The book also includes some recent developments of probability theory, for example limit theorems for sums of dependent variables, nonlinear and nonclassical limit theorems. Simplified proofs and a unified approach to the exposition of many results are other key features.The book may be used as a textbook for graduate students and advanced undergraduates, and as a work of reference. This volume is based on classes in probability for advanced undergraduates held at the IAS/Park City Mathematics Institute. It is derived from both lectures (Chapters 1-10) and computer simulations (Chapters 11-13) that were held during the program. The material is coordinated so that some of the major computer simulations relate to topics covered in the first ten chapters. The goal is to present topics that are accessible to advanced undergraduates, yet are areas of current research in probability. The combination of the lucid yet informal style of the lectures and the hands-on nature of the simulations allows readers to become familiar with some interesting and active areas of probability. The first four chapters discuss random walks and the continuous limit of random walks: Brownian motion. Chapters 5 and 6 consider the fascinating mathematics of card shuffles, including the notions of random walks on a symmetric group and the general idea of random permutations. Chapters 7 and 8 discuss Markov chains, beginning with a standard introduction to the theory. Chapter 8 addresses the recent important application of Markov chains to simulations of random systems on large finite sets: Markov Chain Monte Carlo. Random walks and electrical networks are covered in Chapter 9. Uniform spanning trees, as connected to probability and random walks, are treated in Chapter 10. The final three chapters of the book present simulations. Chapter 11 discusses simulations for random walks. Chapter 12 covers simulation topics such as sampling from continuous distributions, random permutations, and estimating the number of matrices with certain conditions using Markov Chain Monte Carlo. Chapter 13 presents simulations of stochastic differential equations for applications in finance. (The simulations do not require one particular piece of software. They can be done in symbolic computation packages or via programming languages such as $\bold C$.) The volume concludes with a number of problems ranging from routine to very difficult. Of particular note are the problems that are typical of simulation problems given to students by the authors when teaching undergraduate probability. This highly original and penetrating study explores fundamental intellectual predispositions and concepts which underpin the literature and thought of the Augustan period in England. By examining in particular Augustan notions of probability and the way they provided a framework for thinking about and organising experience, Dr Patey reconstructs a characteristically eighteenth-century theory of literature which offers a much more satisfactory account of the work of Pope, Johnson, Fielding and others than the Romantic literary categories already in existence. The scope of this study is encyclopaedic and it will be an essential reference work for all scholars of eighteenth-century English literature and intellectual history, as well as historians of ideas. Basic concepts; Random variables; Expectation; Conditional probability and expectation; Characteristic functions; Infinite sequences of Random variables; Markov chains; Introduction to statistics. This book presents a reliable method for detecting intelligent causes: the design inference.The design inference uncovers intelligent causes by isolating the key trademark of intelligent causes: specified events of small probability. Design inferences can be found in a range of scientific pursuits from forensic science to research into the origins of life to the search for extraterrestrial intelligence. This challenging and provocative book shows how incomplete undirected causes are for science and breathes new life into classical design arguments. It will be read with particular interest by philosophers of science and religion, other philosophers concerned with epistemology and logic, probability and complexity theorists, and statisticians. Elementary probability theory; Mathematical foundations of probability theory; Convergence of probability measures. Central limit; Sequences and sums of independent Random variables; Stationary (Strict sense) random sequences and ergodic theory; Stationary (Wide Sense) Random sequences L2 theory; Sequences of Random variables that form martingales; Sequences of Random variables that form markov chains. An Introduction to Probability and Statistics An Introduction to Probability and Statistics, First Edition, guides the readers through basic probability and statistical methods along with graphs and tables and helps to analyse critically about various basic concepts. Written by two friends i.e. Dr. Arun Kaushik and Dr. Rajwant K. Singh, this book introduces readers with no or very little prior knowledge in probability or statistics to a thinking process to help them obtain the best solution to a posed situation. It provides lots of examples for each topic discussed, and examples are covered from the medical field giving the reader more exposure in applying statistical methods to different situations. This text contains an enhanced number of exercises and graphical illustrations to motivate the readers and demonstrate the applicability of probability and statistical inference in a vast variety of human activities. Each section includes relevant proofs where ever need arises, followed by exercises with some useful clues to their solutions. Furthermore, if the need arises then the detailed solutions to all exercises will be provided in near future in an Answers Manual. This text will appeal to advanced undergraduate and graduate students, as well as researchers and practitioners in engineering, medical sciences, business, social sciences or agriculture. The material discussed in this book is enough for undergraduate and graduate courses. It consists of 5 chapters. Chapter 1 is devoted to the basic concept of probability. Chapters 2 and 3 deal with the concept of a random variable and its distribution and related topics. Chapters 4 and 5 presents an overview of statistical inference, discuss the standard topics of parametric statistical inference, namely, point estimation, interval estimation and testing hypotheses. Introduction to probability theory; Random variables; Conditional probability and conditional expectation; Markov chains; The exponential distribution and the poisson process; Continuous-time markov chains; Renewal theory and its applications; Queueing theory; Reliability; Statistical estimation. This book presents the theory of probability and mathematical statistics at a level suitable for researchers at the frontiers of applied disciplines. Examples and exercises make essential concepts in measure theory and analysis accessible to those with preparation limited to vector calculus. Complete, detailed solutions to all the exercises demonstrate techniques of problem solving and provide immediate feedback. Part I, The Theory of Probability, starts with elementary set theory and proceeds through basic measure and probability, random variables, integration and mathematical expectation. It concludes with an extensive survey of models for distributions of random variables. Part II, The Theory of Statistics, begins with sampling theory and distribution theory for statistics from normal populations, proceeds to asymptotic (large-sample) theory, and on to point and interval estimation and tests of parametric hypotheses. The last three chapters cover tests of nonparametric hypotheses, Bayesian methods, and linear and nonlinear regression. Researchers and graduate students in applied fields such as actuarial science, biostatistics, economics, finance, mathematical psychology, and systems engineering will find this book to be a valuable learning tool and an essential reference. Sample Chapter(s) Chapter 1: Probability on Abstract Sets (476 KB) Chapter 5: Sampling Distributions (405 KB) Request Inspection Copy This is a graduate level textbook on measure theory and probability theory. The book can be used as a text for a two semester sequence of courses in measure theory and probability theory, with an option to include supplemental material on stochastic processes and special topics. It is intended primarily for first year Ph.D. students in mathematics and statistics although mathematically advanced students from engineering and economics would also find the book useful. Prerequisites are kept to the minimal level of an understanding of basic real analysis concepts such as limits, continuity, differentiability, Riemann integration, and convergence of sequences and series. A review of this material is included in the appendix. The book starts with an informal introduction that provides some heuristics into the abstract concepts of measure and integration theory, which are then rigorously developed. The first part of the book can be used for a standard real analysis course for both mathematics and statistics Ph.D. students as it provides full coverage of topics such as the construction of Lebesgue-Stieltjes measures on real line and Euclidean spaces, the basic convergence theorems, L^p spaces, signed measures, Radon-Nikodym theorem, Lebesgue's decomposition theorem and the fundamental theorem of Lebesgue integration on R, product spaces and product measures, and Fubini-Tonelli theorems. It also provides an elementary introduction to Banach and Hilbert spaces, convolutions, Fourier series and Fourier and Plancherel transforms. Thus part I would be particularly useful for students in a typical Statistics Ph.D. program if a separate course on real analysis is not a standard requirement. Part II (chapters 6-13) provides full coverage of standard graduate level probability theory. It starts with Kolmogorov's probability model and Kolmogorov's existence theorem. It then treats thoroughly the laws of large numbers including renewal theory and ergodic theorems with applications and then weak convergence of probability distributions, characteristic functions, the Levy-Cramer continuity theorem and the central limit theorem as well as stable laws. It ends with conditional expectations and conditional probability, and an introduction to the theory of discrete time martingales. Part III (chapters 14-18) provides a modest coverage of discrete time Markov chains with countable and general state spaces, MCMC, continuous time discrete space jump Markov processes, Brownian motion, mixing sequences, bootstrap methods, and branching processes. It could be used for a topics/seminar course or as an introduction to stochastic processes. Krishna B. Athreya is a professor at the departments of mathematics and statistics and a Distinguished Professor in the College of Liberal Arts and Sciences at the Iowa State University. He has been a faculty member at University of Wisconsin, Madison; Indian Institute of Science, Bangalore; Cornell University; and has held visiting appointments in Scandinavia and Australia. He is a fellow of the Institute of Mathematical Statistics USA; a fellow of the Indian Academy of Sciences, Bangalore; an elected member of the International Statistical Institute; and serves on the editorial board of several journals in probability and statistics. Soumendra N. Lahiri is a professor at the department of statistics at the Iowa State University. He is a fellow of the Institute of Mathematical Statistics, a fellow of the American Statistical Association, and an elected member of the International Statistical Institute. This book discusses diverse concepts and notions – and their applications – concerning probability and random variables at the intermediate to advanced level. It explains basic concepts and results in a clearer and more complete manner than the extant literature. In addition to a range of concepts and notions concerning probability and random variables, the coverage includes a number of key advanced concepts in mathematics. Readers will also find unique results on e.g. the explicit general formula of joint moments and the expected values of nonlinear functions for normal random vectors. In addition, interesting applications of the step and impulse functions in discussions on random vectors are presented. Thanks to a wealth of examples and a total of 330 practice problems of varying difficulty, readers will have the opportunity to significantly expand their knowledge and skills. The book is rounded out by an extensive index, allowing readers to quickly and easily find what they are looking for. Given its scope, the book will appeal to all readers with a basic grasp of probability and random variables who are looking to go one step further. It also offers a valuable reference guide for experienced scholars and professionals, helping them review and refine their expertise. The revised and expanded edition of this textbook presents the concepts and applications of random processes with the same illuminating simplicity as its first edition, but with the notable addition of substantial modern material on biological modeling. While still treating many important problems in fields such as engineering and mathematical physics, the book also focuses on the highly relevant topics of cancerous mutations, influenza evolution, drug resistance, and immune response. The models used elegantly apply various classical stochastic models presented earlier in the text, and exercises are included throughout to reinforce essential concepts. The second edition of Classical and Spatial Stochastic Processes is suitable as a textbook for courses in stochastic processes at the advanced-undergraduate and graduate levels, or as a self-study resource for researchers and practitioners in mathematics, engineering, physics, and mathematical biology. Reviews of the first edition: An appetizing textbook for a first course in stochastic processes. It guides the reader in a very clever manner from classical ideas to some of the most interesting modern results. ... All essential facts are presented with clear proofs, illustrated by beautiful examples. ... The book is well organized, has informative chapter summaries, and presents interesting exercises. The clear proofs are concentrated at the ends of the chapters making it easy to find the results. The style is a good balance of mathematical rigorosity and user-friendly explanation. —Biometric Journal This small book is well-written and well-organized. ... Only simple results are treated ... but at the same time many ideas needed for more complicated cases are hidden and in fact very close. The second part is a really elementary introduction to the area of spatial processes. ... All sections are easily readable and it is rather tentative for the reviewer to learn them more deeply by organizing a course based on this book. The reader can be really surprised seeing how simple the lectures on these complicated topics can be. At the same time such important questions as phase transitions and their properties for some models and the estimates for certain critical values are discussed rigorously. ... This is indeed a first course on stochastic processes and also a masterful introduction to some modern chapters of the theory. —Zentralblatt Math Packed with practical tips and techniques for solving probability problems Increase your chances of acing that probability exam -- or winning at the casino! Whether you're hitting the books for a probability or statistics course or hitting the tables at a casino, working out probabilities can be problematic. This book helps you even the odds. Using easy-to-understand explanations and examples, it demystifies probability -- and even offers savvy tips to boost your chances of gambling success! Discover how to * Conquer combinations and permutations * Understand probability models from binomial to exponential * Make good decisions using probability * Play the odds in poker, roulette, and other games Miller and Childers have focused on creating a clear presentation of foundational concepts with specific applications to signal processing and communications, clearly the two areas of most interest to students and instructors in this course. It is aimed at graduate students as well as practicing engineers, and includes unique chapters on narrowband random processes and simulation techniques. The appendices provide a refresher in such areas as linear algebra, set theory, random variables, and more.

Probability and Random Processes also includes applications in digital communications, information theory, coding theory, image processing, speech analysis, synthesis and recognition, and other fields. * Exceptional exposition and numerous worked out problems make the book extremely readable and accessible * The authors connect the applications discussed in class to the textbook * The new edition contains more real world signal processing and communications applications * Includes an entire chapter devoted to simulation techniques.

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