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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

**Hisashi Kobayashi, Brian Lai-bue
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Probability Random Processes And Statistical Analysis:

Unveiling the Magic of Words: A Report on "**Probability Random Processes And Statistical Analysis**"

In a world defined by information and interconnectivity, the enchanting power of words has acquired unparalleled significance. Their capability to kindle emotions, provoke contemplation, and ignite transformative change is truly awe-inspiring. Enter the realm of "**Probability Random Processes And Statistical Analysis**," a mesmerizing literary masterpiece penned by way of a distinguished author, guiding readers on a profound journey to unravel the secrets and potential hidden within every word. In this critique, we shall delve in to the book is central themes, examine its distinctive writing style, and assess its profound affect the souls of its readers.

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