Random process and its application

By ZHAO XI REN PENG XIU YAN ZHU

paperback. Condition: New. Ship out in 2 business day, And Fast shipping, Free Tracking number will be provided after the shipment.Pages Number: 310 Publisher: Harbin Engineering University Press Pub. Date :2008-4-1. This book is divided into nine chapters: basic concepts of stochastic processes. stationary random processes. Markov processes. time series modeling. Wiener optimal filtering and prediction. the optimal estimation of discrete linear systems. the generalized Wiener (Winer) filtering. linear systems analysis under random input. Contents: Chapter 1 basic series the basic concepts of stochastic processes 1.1 Stochastic processes defined and limited family of 1.2-dimensional distribution function of random process indicator function of the limit random process 1.3 1.4 continuity of stochastic processes. differentiable and integrable 1.5 The number of stochastic processes in Chapter 2 Exercises 2.1 stationary random process stationary random process. the definition and examples of the nature of the stationary random process 2.2 2.3 stationary random process and its related function of the spectral decomposition 2.4-stationary random sequences and related functions of the spectral decomposition of 2.5 square stationary random processes are ergodic stationary random process 2.6 2.7 random process of sampling and analysis of orthogonal decomposition exercises in Chapter 3 Markov chain Markov process 3.1 3.2 3.3...