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Stochastic process - Wikipedia

Preface. Introduction and Goals. ... This book is intended for undergraduate and first-year graduate-level courses in probability, statistics, and random processes. My goal has been to provide a clear and intuitive approach to these topics while maintaining an acceptable level of mathematical accuracy.

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AnIntroduction Statistical Signal Processing Robert M. Gray and Lee D. Davisson ... 3.8 Statistical detection and classification 132 3.9 Additive noise 135 3.10 Binary detection in Gaussian noise 142 ... the theories of probability, random processes, systems, and signal processing.

AnIntroductionto StatisticalSignalProcessing - Stanford EE

Probability, Random Processes, and Ergodic Properties Robert M. Gray ... take a complete course in measure and probability theory in a mathematics or statistics department, ... of many topics usually contained in advanced texts on random processes or second books on random.

Probability, Random Processes, and Ergodic Properties

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