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Stochastic Models, Information Theory, and Lie Groups, Volume 2

By Gregory S. Chirikjian

Springer Basel AG Jan 2012, 2012. Buch. Book Condition: Neu. 25.4x17.8x cm. Neuware - The subjects of stochastic processes, information theory, and Lie groups are usually treated separately from each other. This unique two-volume set presents these topics in a unified setting, thereby building bridges between fields that are rarely studied by the same people. Unlike the many excellent formal treatments available for each of these subjects individually, the emphasis in both of these volumes is on the use of stochastic, geometric, and group-theoretic concepts in the modeling of physical phenomena. Volume 1 establishes the geometric and statistical foundations required to understand the fundamentals of continuous-time stochastic processes, differential geometry, and the probabilistic foundations of information theory. Volume 2 delves deeper into relationships between these topics, including stochastic geometry, geometric aspects of the theory of communications and coding, multivariate statistical analysis, and error propagation on Lie groups. Key features and topics of Volume 2: The author reviews the concept of and functions and integration on Lie groups with many concrete examples. Extensive exercises and motivating examples make the work suitable as a textbook for use in courses that emphasize applied stochastic processes on Lie groups or geometric aspects of probability...



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