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Preface to the Second Edition The second edition was motivated by comments from several users and readers that the chapters on statistical inference and stochastic processes would benefit from sub-stantial extensions. To accomplish such extensions, I decided to bring in Mikael Andersson, an old friendand colleague fromgraduateschool.

Probability, Statistics, and Stochastic Processes

Stochastic Processes Markov Chains 10. 11. Stochastic Processes Random Signal Processing A road map for the text. independence. The chapter concludes by presenting combinatorialprinciples and formulas that are used later in the book. The second and third chapters address individual discrete and continuous random vari-ables, respectively.

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Applied Probability and Stochastic Processes Second Edition 123 Richard M. Feldman Texas A&M University Industrial and Systems Engineering Department College Station Texas 77843-3131 USA Ciriaco Valdez-Flores Sielken & Associates Consulting, Inc. 3833 Texas Avenue Bryan Texas 77802 USA

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PROBABILITY AND STOCHASTIC PROCESSES ... When we started teaching the course Probability and Stochastic Processes to Rutgers undergraduates in 1991, we never dreamed we would write a textbook on the subject.

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