Random Signals: Detection, Estimation and Data Analysis
K. Sam Shanmugan, Arthur M. Breipohl


DESCRIPTION

Random Signals, Noise and Filtering develops the theory of random processes and its application to the study of systems and analysis of random data. The text covers three important areas: (1) fundamentals and examples of random process models, (2) applications of probabilistic models: signal detection, and filtering, and (3) statistical estimation--measurement and analysis of random data to determine the structure and parameter values of probabilistic models. This volume by Breipohl and Shanmugan offers the only one-volume treatment of the fundamentals of random process models, their applications, and data analysis.

ABOUT THE AUTHOR

K. Sam Shanmugan and Arthur M. Breipohl are the authors of Random Signals: Detection, Estimation and Data Analysis, published by Wiley.