

1. Record Nr.	UNINA9910458052703321
Autore	Kobayashi Hisashi
Titolo	Probability, random processes, and statistical analysis // Hisashi Kobayashi, Brian L. Mark, William Turin [[electronic resource]]
Pubbl/distr/stampa	Cambridge : , : Cambridge University Press, , 2012
ISBN	1-139-17959-4 1-316-08837-5 1-283-38246-6 9786613382467 1-139-18930-1 0-511-97777-8 1-139-18800-3 1-139-19060-1 1-139-18338-9 1-139-18569-1
Descrizione fisica	1 online resource (xxxi, 780 pages) : digital, PDF file(s)
Disciplina	519.2/2
Soggetti	Stochastic analysis
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Title from publisher's bibliographic system (viewed on 05 Oct 2015).
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Machine generated contents note: 1. Introduction; Part I. Probability, Random Variables and Statistics: 2. Probability; 3. Discrete random variables; 4. Continuous random variables; 5. Functions of random variables and their distributions; 6. Fundamentals of statistical analysis; 7. Distributions derived from the normal distribution; Part II. Transform Methods, Bounds and Limits: 8. Moment generating function and characteristic function; 9. Generating function and Laplace transform; 10. Inequalities, bounds and large deviation approximation; 11. Convergence of a sequence of random variables, and the limit theorems; Part III. Random Processes: 12. Random process; 13. Spectral representation of random processes and time series; 14. Poisson process, birth-death process, and renewal process; 15. Discrete-time Markov chains; 16. Semi-Markov processes and continuous-time

Markov chains; 17. Random walk, Brownian motion, diffusion and it's processes; Part IV. Statistical Inference: 18. Estimation and decision theory; 19. Estimation algorithms; Part V. Applications and Advanced Topics: 20. Hidden Markov models and applications; 21. Probabilistic models in machine learning; 22. Filtering and prediction of random processes; 23. Queuing and loss models.

Sommario/riassunto

Together with the fundamentals of probability, random processes and statistical analysis, this insightful book also presents a broad range of advanced topics and applications. There is extensive coverage of Bayesian vs. frequentist statistics, time series and spectral representation, inequalities, bound and approximation, maximum-likelihood estimation and the expectation-maximization (EM) algorithm, geometric Brownian motion and Ito process. Applications such as hidden Markov models (HMM), the Viterbi, BCJR, and Baum-Welch algorithms, algorithms for machine learning, Wiener and Kalman filters, and queueing and loss networks are treated in detail. The book will be useful to students and researchers in such areas as communications, signal processing, networks, machine learning, bioinformatics, econometrics and mathematical finance. With a solutions manual, lecture slides, supplementary materials and MATLAB programs all available online, it is ideal for classroom teaching as well as a valuable reference for professionals.

2. Record Nr.	UNINA9910130817103321
Autore	Meelberg Vincent <1970-, >
Titolo	New sounds, new stories : narrativity in contemporary music // Vincent Meelberg
Pubbl/distr/stampa	Leiden University Press, 2006 Amsterdam : , : Leiden Univ. Press, , c2006
Descrizione fisica	1 online resource (257 pages) : music; digital file(s)
Collana	LUP Dissertaties
Soggetti	Music - 20th century - Analysis, appreciation Music - 21st century - Analysis, appreciation Discourse analysis, Narrative
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Includes summary in Dutch.
Nota di bibliografia	Includes bibliographic references and index, pages 225 - 246.
Sommario/riassunto	When listeners talk about their listening experiences, they often refer to music as if it were a narrative. But can music actually tell a story? Can music be narrative? Traditionally, narrativity is associated with verbal and visual texts, and the mere possibility of musical narrativity is highly debated. In this study, Vincent Meelberg demonstrates that music can indeed be narrative, and that the study of musical narrativity can be very productive. Moreover, Meelberg even makes a stronger claim by contending that contemporary music, too, can be narrative. More specifically, Meelberg suggests considering contemporary musical narratives as metanarratives, i.e. narratives that tell the story of the process of narrativization.