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Sommario/riassunto

For courses in Probability and Random Processes. Probability, Statistics, and Random Processes for Engineers, 4e is a comprehensive treatment of probability and random processes that, more than any other available source, combines rigor with accessibility. Beginning with the fundamentals of probability theory and requiring only college-level calculus, the book develops all the tools needed to understand more advanced topics such as random sequences, continuous-time random processes, and statistical signal processing. The book progresses at a leisurely pace, never assuming more knowledge than contained in the material already covered. Rigor is established by developing all results from the basic axioms and carefully defining and discussing such advanced notions as stochastic convergence, stochastic integrals and resolution of stochastic processes.