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Titolo	Stationary stochastic processes : theory and applications / / by Georg Lindgren
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Disciplina	519.2/2
Soggetti	Stationary processes Stochastic analysis Electronic books.
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Livello bibliografico	Monografia
Note generali	"A Chapman & Hall Book."
Nota di bibliografia	Includes bibliographical references.
Nota di contenuto	Front Cover; Dedication; Contents; List of figures; Preface; Acknowledgments; List of notations; 1. Some probability and process background; 2. Sample function properties; 3. Spectral representations; 4. Linearfilters - general properties; 5. Linearfilters - special topics; 6. Classical ergodic theory and mixing; 7. Vector processes and random fields; 8. Level crossings and excursions; A. Some probability theory; B. Spectral simulation of random processes; C. Commonly used spectra; D. Solutions and hints to selected exercises; Bibliography
Sommario/riassunto	Intended for a second course in stationary processes, Stationary Stochastic Processes: Theory and Applications presents the theory behind the field's widely scattered applications in engineering and science. In addition, it reviews sample function properties and spectral representations for stationary processes and fields, including a portion on stationary point processes.