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Sommario/riassunto

A timely and comprehensive treatment of random field theory with applications across diverse areas of study. Level Sets and Extrema of Random Processes and Fields discusses how to understand the properties of the level sets of paths as well as how to compute the probability distribution of its extremal values, which are two general classes of problems that arise in the study of random processes and fields and in related applications. This book provides a unified and accessible approach to these two topics and their relationship to classical theory and Gaussian processes and fields, and the mo