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Sommario/riassunto

The second volume of this work continues the approach of the first volume, providing mathematical tools for the control engineer and examining such topics as random variables and sequences, iterative logarithmic and large number laws, differential equations, stochastic measurements and optimization, discrete martingales and probability space. It includes proofs of all theorems and contains many examples with solutions. It is written for researchers, engineers and advanced students who wish to increase their familiarity with different topics of modern and classical mathematics related to
