

Probability Random Variables And Signal Principles Peyton Z Peebles Jr

Filtering and system identification are powerful techniques for building models of complex systems. This 2007 book discusses the design of reliable numerical methods to retrieve missing information in models derived using these techniques. Emphasis is on the least squares approach as applied to the linear state-space model, and problems of increasing complexity are analyzed and solved within this framework, starting with the Kalman filter and concluding with the estimation of a full model, noise statistics and state estimator directly from the data. Key background topics, including linear matrix algebra and linear system theory, are covered, followed by different estimation and identification methods in the state-space model. With end-of-chapter exercises, MATLAB simulations and numerous illustrations, this book will appeal to graduate students and researchers in electrical, mechanical and aerospace engineering. It is also useful for practitioners. Additional resources for this title, including solutions for instructors, are available online at www.cambridge.org/9780521875127.

Probability, Random Variables, and Random Processes Theory and Signal Processing Applications John Wiley & Sons

Probability, Random Variables, Statistics, and Random Processes: Fundamentals & Applications is a comprehensive undergraduate-level textbook. With its excellent topical coverage, the focus of this book is on the basic principles and practical applications of the fundamental concepts that are extensively used in various Engineering disciplines as well as in a variety of programs in Life and Social Sciences. The text provides students with the requisite building blocks of knowledge they require to understand and progress in their areas of interest. With a simple, clear-cut style of writing, the intuitive explanations, insightful examples, and practical applications are the hallmarks of this book. The text consists of twelve chapters divided into four parts. Part-I, Probability (Chapters 1 - 3), lays a solid groundwork for probability theory, and introduces applications in counting, gambling, reliability, and security. Part-II, Random Variables (Chapters 4 - 7), discusses in detail multiple random variables, along with a multitude of frequently-encountered probability distributions. Part-III, Statistics (Chapters 8 - 10), highlights estimation and hypothesis testing. Part-IV, Random Processes (Chapters 11 - 12), delves into the characterization and processing of random processes. Other notable features include: Most of the text assumes no knowledge of subject matter past first year calculus and linear algebra With its independent chapter structure and rich choice of topics, a variety of syllabi for different courses at the junior, senior, and graduate levels can be supported A supplemental website includes solutions to about 250 practice problems, lecture slides, and figures and tables from the text Given its engaging tone, grounded approach, methodically-paced flow, thorough coverage, and flexible structure, Probability, Random Variables, Statistics, and Random Processes: Fundamentals & Applications clearly serves as a must textbook for courses not only in Electrical Engineering, but also in Computer Engineering, Software Engineering, and Computer Science.

Probabilistic Methods of Signal and System Analysis, 3/e stresses the engineering applications of probability theory, presenting the material at a level and in a manner ideally suited to engineering students at the junior or senior level. It is also useful as a review for graduate students and practicing engineers. Thoroughly revised and updated, this third edition incorporates increased use of the computer in both text examples and selected problems. It utilizes MATLAB as a computational tool and includes new sections relating to Bernoulli trials, correlation of data sets, smoothing of data, computer computation of correlation functions and spectral densities, and computer simulation of systems. All computer examples can be run using the Student Version of MATLAB. Almost all of the examples and many of the problems have been modified or changed entirely, and a number of new problems have been added. A separate appendix discusses and illustrates the application of computers to signal and system analysis.

An Introduction with Applications in Data Science

Probability and Random Processes

Electronic Noise and Low Noise Design

Probability and Stochastic Processes

Probability, Statistics, and Random Signals

This book describes the essential tools and techniques of statistical signal processing. At every stage theoretical ideas are linked to specific applications in communications and signal processing using a range of carefully chosen examples. The book begins with a development of basic probability, random objects, expectation, and second order moment theory followed by a wide variety of examples of the most popular random process models and their basic uses and properties. Specific applications to the analysis of random signals and systems for communicating, estimating, detecting, modulating, and other processing of signals are interspersed throughout the book. Hundreds of homework problems are included and the book is ideal for graduate students of electrical engineering and applied mathematics. It is also a useful reference for researchers in signal processing and communications.

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 Itô 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.

Windows-Version

An integrated package of powerful probabilistic tools and key applications in modern mathematical data science.

Probability and Random Processes with Applications to Signal Processing

Statistical Signal Processing of Complex-Valued Data

Guide to Biomedical and Electrical Engineering Applications

Probability, Random Variables, and Random Processes

Probability, Random Variables, and Random Signal Principles

This book intends to provide graduate students in electrical and information science a solid background in stochastic signal processing. Chapter one introduces random signals through measurement noise. Chapter two develops fundamental concepts in probability theory and statistical methods. Chapter three is devoted to stochastic processes, stochastic system theory, and statistical signal processing. The examples are carefully selected. Some of them are aimed at motivating students interested in advanced topics such as signal detection, estimation, spectral analysis and system identification. Problems with solutions and MATLAB exercises are included to encourage self study by researchers or engineers in related areas. The most important concepts in statistics are presented so that linear systems and nonlinear ones as rectifiers with random input and output signals have proper mathematical description and allow statistical inference. Such systems are fundamental to many engineering areas, for example, electronics, measurements, communications and control.

This updated and revised first-course textbook in applied probability provides a contemporary and lively post-calculus introduction to the subject of probability. The exposition reflects a desirable balance between fundamental theory and many applications involving a broad range of real problem scenarios. It is intended to appeal to a wide audience, including mathematics and statistics majors, prospective engineers and scientists, and those business and social science majors interested in the quantitative aspects of their disciplines. The textbook contains enough material for a year-long course, though many instructors will use it for a single term (one semester or one quarter). As such, three course syllabi with expanded course outlines are now available for download on the book's page on the Springer website. A one-term course would cover material in the core chapters (1-4), supplemented by selections from one or more of the remaining chapters on statistical inference (Ch. 5), Markov chains (Ch. 6), stochastic processes (Ch. 7), and signal processing (Ch. 8—available exclusively online and specifically designed for electrical and computer engineers, making the book suitable for a one-term class on random signals and noise). For a year-long course, core chapters (1-4) are accessible to those who have taken a year of univariate differential and integral calculus; matrix algebra, multivariate calculus, and engineering mathematics are needed for the latter, more advanced chapters. At the heart of the textbook's pedagogy are 1,100 applied exercises, ranging from straightforward to reasonably challenging, roughly 700 exercises in the first four "core" chapters alone—a self-contained textbook of problems introducing basic theoretical knowledge necessary for solving problems and illustrating how to solve the problems at hand - in R and MATLAB, including code so that students can create simulations. New to this edition

- Updated and re-worked Recommended Coverage for instructors, detailing which courses should use the textbook and how to utilize different sections for various objectives and time constraints
- Extended and revised instructions and solutions to problem sets
- Overhaul of Section 7.7 on continuous-time Markov chains
- Supplementary materials include three sample syllabi and updated solutions manuals for both instructors and students

Understanding the nature of random signals and noise is critically important for detecting signals and for reducing and minimizing the effects of noise in applications such as communications and control systems. Outlining a variety of techniques and explaining when and how to use them, Random Signals and Noise: A Mathematical Introduction focuses on applications and practical problem solving rather than probability theory. A Firm Foundation Before launching into the particulars of random signals and noise, the author outlines the elements of probability that are used throughout the book and includes an appendix on the relevant aspects of linear algebra. He offers a careful treatment of Lagrange multipliers and the Fourier transform, as well as the basics of stochastic processes, estimation, matched filtering, the Wiener-Khinchin theorem and its applications, the Schottky and Nyquist formulas, and physical sources of noise. Practical Tools for Modern Problems Along with these traditional topics, the book includes a chapter devoted to spread spectrum techniques. It also demonstrates the use of MATLAB® for solving complicated problems in a short amount of time while still building a sound knowledge of the underlying principles. A

self-contained primer for solving real problems, Random Signals and Noise presents a complete set of tools and offers guidance on their effective application.

Probability - The Random Variable - Operations on one Random Variable--Expectation - Multiple Random Variables - Operations of Multiple Random Variables - Random Processes-Temporal Characteristics - Random Processes-Spectral Characteristics - Linear Systems with Random Inputs - Optimum Linear Systems - Some Practical Applications of the Theory.

Random Signals for Engineers Using MATLAB and Mathcad: Text

Probability, Statistics, and Random Processes For Electrical Engineering

Random Signals and Noise

Theory and Design of Digital Communication Systems

This book provides anyone needing a primer on random signals and processes with a highly accessible introduction to these topics. It assumes a minimal amount of mathematical background and focuses on concepts, related terms and interesting applications to a variety of fields. All of this is motivated by numerous examples implemented with MATLAB, as well as a variety of exercises at the end of each chapter.

This engaging introduction to random processes provides students with the critical tools needed to design and evaluate engineering systems that must operate reliably in uncertain environments. A brief review of probability theory and real analysis of deterministic functions sets the stage for understanding random processes, whilst the underlying measure theoretic notions are explained in an intuitive, straightforward style. Students will learn to manage the complexity of randomness through the use of simple classes of random processes, statistical means and correlations, asymptotic analysis, sampling, and effective algorithms. Key topics covered include: • Calculus of random processes in linear systems • Kalman and Wiener filtering • Hidden Markov models for statistical inference • The estimation maximization (EM) algorithm • An introduction to martingales and concentration inequalities. Understanding of the key concepts is reinforced through over 100 worked examples and 300 thoroughly tested homework problems (half of which are solved in detail at the end of the book).

Mathematical Foundations for Signal Processing, Communications, and Networking describes mathematical concepts and results important in the design, analysis, and optimization of signal processing algorithms, modern communication systems, and networks. Helping readers master key techniques and comprehend the current research literature, the book offers a comprehensive overview of methods and applications from linear algebra, numerical analysis, statistics, probability, stochastic processes, and optimization. From basic transforms to Monte Carlo simulation to linear programming, the text covers a broad range of mathematical techniques essential to understanding the concepts and results in signal processing, telecommunications, and networking. Along with discussing mathematical theory, each self-contained chapter presents examples that illustrate the use of various mathematical concepts to solve different applications. Each chapter also includes a set of homework exercises and readings for additional study. This text helps readers understand fundamental and advanced results as well as recent research trends in the interrelated fields of signal processing, telecommunications, and networking. It provides all the necessary mathematical background to prepare students for more advanced courses and train specialists working in these areas.

Probability and Random Processes, Second Edition presents pertinent applications to signal processing and communications, two areas of key interest to students and professionals in today's booming communications industry. The book includes unique chapters on narrowband random processes and simulation techniques. It also describes applications in digital communications, information theory, coding theory, image processing, speech analysis, synthesis and recognition, and others. Exceptional exposition and numerous worked out problems make this book extremely readable and accessible. The authors connect the applications discussed in class to the textbook. The new edition contains more real world signal processing and communications applications. It introduces the reader to the basics of probability theory and explores topics ranging from random variables, distributions and density functions to operations on a single random variable. There are also discussions on pairs of random variables; multiple random variables; random sequences and series; random processes in linear systems; Markov processes; and power spectral density. This book is intended for practicing engineers and students in graduate-level courses in the topic. Exceptional exposition and numerous worked out problems make the book extremely readable and accessible The authors connect the applications discussed in class to the textbook The new edition contains more real world signal processing and communications applications Includes an entire chapter devoted to simulation techniques

A Least Squares Approach

Probability, Random Variables and Random Signal Principles

Fundamentals & Applications

Introduction to Random Signals and Noise

Mathematical Foundations for Signal Processing, Communications, and Networking

Random signals and noise are present in many engineering systems and networks. Signal processing techniques allow engineers to distinguish between useful signals in audio, video or communication equipment, and interference, which disturbs the desired signal. With a strong mathematical grounding, this text provides a clear introduction to the fundamentals of stochastic processes and their practical applications to random signals and noise. With worked examples, problems, and detailed appendices, Introduction to Random Signals and Noise gives the reader the knowledge to design optimum systems for effectively coping with unwanted signals. Key features: Considers a wide range of signals and noise, including analogue, discrete-time and bandpass signals in both time and frequency domains. Analyses the basics of digital signal detection using matched filtering, signal space representation and correlation receiver. Examines optimal filtering methods and their consequences. Presents a detailed discussion of the topic of Poisson processes and shot noise. An excellent resource for professional engineers developing communication systems, semiconductor devices, and audio and video equipment, this book is also ideal for senior undergraduate and graduate students in Electronic and Electrical Engineering.

Complex-valued random signals are embedded in the very fabric of science and engineering, yet the usual assumptions made about their statistical behavior are often a poor representation of the underlying physics. This book deals with improper and noncircular complex signals, which do not conform to classical assumptions, and it demonstrates how correct treatment of these signals can have significant payoffs. The book begins with detailed coverage of the fundamental theory and presents a variety of tools and algorithms for dealing with improper and noncircular signals. It provides a comprehensive account of the main applications, covering detection, estimation, and signal analysis of stationary, nonstationary, and cyclostationary processes. Providing a systematic development from the origin of complex signals to their probabilistic description makes the theory accessible to newcomers. This book is ideal for graduate students and researchers working with complex data in a range of research areas from communications to oceanography.

"Probability is ubiquitous in every branch of science and engineering. This text on probability and random processes assumes basic prior knowledge of the subject at the undergraduate level. Targeted for first- and second-year graduate students in engineering, the book provides a more rigorous understanding of probability via measure theory and fields and random processes, with extensive coverage of correlation and its usefulness. The book also provides the background necessary for the study of such topics as digital communications, information theory, adaptive filtering, linear and nonlinear estimation and detection, and more"--

This text introduces engineering students to probability theory and stochastic processes. Along with thorough mathematical development of the subject, the book presents intuitive explanations of key points in order to give students the insights they need to apply math to practical engineering problems. The first seven chapters contain the core material that is essential to any introductory course. In one-semester undergraduate courses, instructors can select material from the remaining chapters to meet their individual goals. Graduate courses can cover all chapters in one semester.

Random Signals and Processes Primer with MATLAB

A Mathematical Introduction

High-Dimensional Probability

Theory and Signal Processing Applications

With Applications to Signal Processing and Communications

"Provides rigorous treatment of deterministic and random signals"--

Tough Test Questions? Missed Lectures? Not Enough Time? Fortunately, there's Schaum's. This all-in-one-package includes more than 400 fully solved problems, examples, and practice exercises to sharpen your problem-solving skills. Plus, you will have access to 20 detailed videos featuring instructors who explain the most commonly tested problems--it's just like having your own virtual tutor! You'll find everything you need to build confidence, skills, and knowledge for the highest score possible. More than 40 million students have trusted Schaum's to help them succeed in the classroom and on exams. Schaum's is the key to faster learning and higher grades in every subject. Each Outline presents all the essential course information in an easy-to-follow, topic-by-topic format. You also get hundreds of examples, solved problems, and practice exercises to test your skills. This Schaum's Outline gives you 405 fully solved problems. Clear, concise explanations of all probability, variables, and processes concepts. Support for all the major textbooks in the subject areas. Fully compatible with your classroom text, Schaum's highlights all the important facts you need to know. Use Schaum's to shorten your study time--and get your best test scores! Schaum's Outlines--Problem Solved.

Providing the underlying principles of digital communication and the design techniques of real-world systems, this textbook prepares senior undergraduate and graduate students for the engineering practices required in industry. Covering the core concepts, including modulation, demodulation, equalization, and channel coding, it provides step-by-step mathematical derivations to aid understanding of background material. In addition to describing the basic theory, the principles of system and subsystem design are introduced, enabling students to visualize the intricate connections between subsystems and understand how each aspect of the design supports the overall goal of achieving reliable communications. Throughout the book, theories are linked to practical applications with over 250 real-world examples, whilst 370 varied homework problems in three levels of difficulty enhance and extend the text material. With this textbook, students can understand how digital communication systems operate in the real world, learn how to design subsystems, and evaluate end-to-end performance with ease and confidence.

This is the eBook of the printed book and may not include any media, website access codes, or print supplements that may come packaged with the bound book. This is the standard textbook for courses on probability and statistics, not substantially updated. While helping students to develop their problem-solving skills, the author motivates students with practical applications from various areas of ECE that demonstrate the relevance of probability theory to engineering practice. Included are chapter overviews, summaries, checklists of important terms, annotated references, and a wide selection of fully worked-out real-world examples. In this edition, the Computer Methods sections have been updated and substantially enhanced and new problems have been added.

Probabilistic Methods of Signal and System Analysis

A Friendly Introduction for Electrical and Computer Engineers

Random Signal Analysis in Engineering Systems

Schaum's Outline of Probability, Random Variables, and Random Processes, 3/E (Enhanced Ebook)

Probability and Random Variables for Electrical Engineering

In recent years, a considerable amount of effort has been devoted, both in industry and academia, towards the design, performance analysis and evaluation of modulation schemes to be used in wireless and optical networks, towards the development of the next and future generations of mobile cellular communication systems. Modulation Theory is intended to serve as a complementary textbook for courses dealing with Modulation Theory or Communication Systems, but also as a professional book, for engineers who need to update their knowledge in the communications area. The modulation aspects presented in the book use modern concepts of stochastic processes, such as autocorrelation and power spectrum density, which are novel for undergraduate texts or professional books, and provides a general approach for the theory, with real life results, applied to professional design. This text is suitable for the undergraduate as well as the initial graduate levels of Electrical Engineering courses, and is useful for the professional who wants to review or get acquainted with the a modern exposition of the modulation theory. The book covers signal representations for most known waveforms, Fourier analysis, and presents an introduction to Fourier transform and signal spectrum, including the concepts of convolution, autocorrelation and power spectral density, for deterministic signals. It introduces the concepts of probability, random variables and stochastic processes, including autocorrelation, cross-correlation, power spectral and cross-spectral densities, for random signals, and their applications to the analysis of linear systems. This chapter also includes the response of specific non-linear systems, such as power amplifiers. The book presents amplitude modulation with random signals, including analog and digital signals, and discusses performance evaluation methods, presents quadrature amplitude modulation using random signals. Several modulation schemes are discussed, including SSB, QAM, ISB, C-QUAM, QPSK and MSK. Their autocorrelation and power spectrum densities are computed. A thorough discussion on angle modulation with random modulating signals, along with frequency and phase modulation, and orthogonal frequency division multiplexing is provided. Their power spectrum densities are computed using the Wiener-Khintchin theorem. For courses in Probability and Random Processes. An accessible, yet mathematically solid, treatment of probability and random processes. For designers of electronic circuits and systems, suggests that keeping noise reduction in mind from the very beginning of the design process is a good way to avoid expense and frustration down the road. Fish (electronic engineering, U. of Wales, Bangor) treats intrinsic noise and interference from external sources together, on the basis that the problems caused by both are similar, and that one must be kept in mind while dealing with the other. He explains successful techniques for the commonly encountered noise problems. Annotation copyright by Book News, Inc., Portland, OR

This book covers random signals and random processes along with estimation of probability density function, estimation of energy spectral density and power spectral density. The properties of random processes and signal modelling are discussed with basic communication theory estimation and detection. MATLAB simulations are included for each concept with output of the program with case studies and project ideas. The chapters progressively introduce and explain the concepts of random signals and cover multiple applications for signal processing. The book is designed to cater to a wide audience starting from the undergraduates (electronics, electrical, instrumentation, computer, and telecommunication engineering) to the researchers working in the pertinent fields. Key Features: • Aimed at random signal processing with parametric signal processing-using appropriate segment size. • Covers speech, image, medical images, EEG and ECG signal processing. • Reviews optimal detection and estimation. • Discusses parametric modeling and signal processing in transform domain. • Includes MATLAB codes and relevant exercises, case studies and solved examples including multiple choice questions

An Introduction to Statistical Signal Processing

Probability with Applications in Engineering, Science, and Technology

Signals and Systems

Applications to Communications, Signal Processing, Queueing Theory and Mathematical Finance

Stochastic Signal Processing

*Miller and Childers have focused on creating a clear presentation of foundational concepts with specific applications to signal processing and communications, clearly the two areas of most interest to students and instructors in this course. It is aimed at graduate students as well as practicing engineers, and includes unique chapters on narrowband random processes and simulation techniques. The appendices provide a refresher in such areas as linear algebra, set theory, random variables, and more. Probability and Random Processes also includes applications in digital communications, information theory, coding theory, image processing, speech analysis, synthesis and recognition, and other fields. * Exceptional exposition and numerous worked out problems make the book extremely readable and accessible * The authors connect the applications discussed in class to the textbook * The new edition contains more real world signal processing and communications applications * Includes an entire chapter devoted to simulation techniques*

Probability, Random Variables, and Random Processes is a comprehensive textbook on probability theory for engineers that provides a more rigorous mathematical framework than is usually encountered in undergraduate courses. It is intended for first-year graduate students who have some familiarity with probability and random variables, though not necessarily of random processes and systems that operate on random signals. It is also appropriate for advanced undergraduate students who have a strong mathematical background. The book has the following features: Several appendices include related material on integration, important inequalities and identities, frequency-domain transforms, and linear algebra. These topics have been included so that the book is relatively self-contained. One appendix contains an extensive summary of 33 random variables and their properties such as moments, characteristic functions, and entropy. Unlike most books on probability, numerous figures have been included to clarify and expand upon important points. Over 600 illustrations and MATLAB plots have been designed to reinforce the material and illustrate the various characterizations and properties of random quantities. Sufficient statistics are covered in detail, as is their connection to parameter estimation techniques. These include classical Bayesian estimation and several optimality criteria: mean-square error, mean-absolute error, maximum likelihood, method of moments, and least squares. The last four chapters provide an introduction to several topics usually studied in subsequent engineering courses: communication systems and information theory; optimal filtering (Wiener and Kalman); adaptive filtering (FIR and IIR); and antenna beamforming, channel equalization, and direction finding. This material is available electronically at the companion website. Probability, Random Variables, and Random Processes is the only textbook on probability for engineers that includes relevant background material, provides extensive summaries of key results, and extends various statistical techniques to a range of applications in signal processing.

Introduction to Applied Statistical Signal Analysis, Third Edition, is designed for the experienced individual with a basic background in mathematics, science, and computer. With this predisposed knowledge, the reader will coast through the practical introduction and move on to signal analysis techniques, commonly used in a broad range of engineering areas such as biomedical engineering, communications, geophysics, and speech. Topics presented include mathematical bases, requirements for estimation, and detailed quantitative examples for implementing techniques for classical signal analysis. This book includes over one hundred worked problems and real world applications. Many of the examples and exercises use measured signals, most of which are from the biomedical domain. The presentation style is designed for the upper level undergraduate or graduate student who needs a theoretical introduction to the basic principles of statistical modeling and the knowledge to implement them practically. Includes over one hundred worked problems and real world applications. Many of the examples and exercises in the book use measured signals, many from the biomedical domain.

Random Signal Analysis in Engineering Systems

Introduction to Random Processes

Probability and Random Processes for Electrical and Computer Engineers

Random Signal Processing

With Applications to Signals and Systems

Random Processes for Engineers

This book delivers a concise and carefully structured introduction to probability and random variables. It aims to build a linkage between the theoretical conceptual topics and the practical applications, especially in the undergraduate engineering area. The book motivates the student to gain full understanding of the fundamentals of probability theory and help acquire working problem-solving skills and apply the theory to engineering applications. Each chapter includes solved examples at varying levels (both introductory and advanced) in addition to problems that demonstrate the relevance of the probability and random variables in engineering. As authors, we focused on to find out the optimum ways in order to introduce the topics in probability and random variables area.

The theory of probability is a powerful tool that helps electrical and computer engineers to explain, model, analyze, and design the technology they develop. The text begins at the advanced undergraduate level, assuming only a modest knowledge of probability, and progresses through more complex topics mastered at graduate level. The first five chapters cover the basics of probability and both discrete and continuous random variables. The later chapters have a more specialized coverage, including random vectors, Gaussian random vectors, random processes, Markov Chains, and convergence. Describing tools and results that are used extensively in the field, this is more than a textbook; it is also a reference for researchers working in communications, signal processing, and computer network traffic analysis. With over 300 worked examples, some 800 homework problems, and sections for exam preparation, this is an essential companion for advanced undergraduate and graduate students. Further resources for this title, including solutions (for Instructors only), are available online at www.cambridge.org/9780521864701.

Filtering and System Identification

Introduction to Applied Statistical Signal Analysis
Probability, Random Processes, and Statistical Analysis
Modulation Theory
Probability: Measurement of Uncertainty