



Random Signals: Detection, Estimation and Data Analysis

K. Sam Shanmugan, Arthur M. Breipohl

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Random Signals, Noise and Filtering develops the theory of random processes and its application to the study of systems and analysis of random data. The text covers three important areas: (1) fundamentals and examples of random process models, (2) applications of probabilistic models: signal detection, and filtering, and (3) statistical estimation--measurement and analysis of random data to determine the structure and parameter values of probabilistic models. This volume by Breipohl and Shanmugan offers the only one-volume treatment of the fundamentals of random process models, their applications, and data analysis.

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