Robert M. Gray

Probability, Random Processes, and Ergodic Properties

Second Edition

Springer

Probability Random Processes And Ergodic Properties

Vitalii Babak,Sergii Babak,Artur Zaporozhets

Probability Random Processes And Ergodic Properties:

   Probability, Random Processes, and Ergodic Properties Robert M. Gray,2013-04-18 This book has been written for several reasons not all of which are academic This material was for many years the first half of a book in progress on information and ergodic theory The intent was and is to provide a reasonably self contained advanced treatment of measure theory prob ability theory and the theory of discrete time random processes with an emphasis on general alphabets and on ergodic and stationary properties of random processes that might be neither ergodic nor stationary The intended audience was mathematically inc1ined engineering graduate students and visiting scholars who had not had formal courses in measure theoretic probability Much of the material is familiar stuff for mathematicians but many of the topics and results have not previously appeared in books The original project grew too large and the first part contained much that would likely bore mathematicians and dis courage them from the second part Hence I finally followed the suggestion to separate the material and split the project in two The original justification for the present manuscript was the pragmatic one that it would be a shame to waste all the effort thus far expended A more idealistic motivation was that the presentation bad merit as filling a unique albeit smaIl hole in the literature   *Probability, Random Processes, and Ergodic Properties* Robert M. Gray,2009-07-31 Probability Random Processes and Ergodic Properties is for mathematically inclined information communication theorists and people working in signal processing It will also interest those working with random or stochastic processes including mathematicians statisticians and economists Highlights Complete tour of book and guidelines for use given in Introduction so readers can see at a glance the topics of interest Structures mathematics for an engineering audience with emphasis on engineering applications New in the Second Edition Much of the material has been rearranged and revised for pedagogical reasons The original first chapter has been split in order to allow a more thorough treatment of basic probability before tackling random processes and dynamical systems The final chapter has been broken into two pieces to provide separate emphasis on process metrics and the ergodic decomposition of affine functionals Many classic inequalities are now incorporated into the text along with proofs and many citations have been added   **Entropy and Information Theory** Robert M. Gray,2011-01-27 This book is an updated version of the information theory classic first published in 1990 About one third of the book is devoted to Shannon source and channel coding theorems the remainder addresses sources channels and codes and on information and distortion measures and their properties New in this edition Expanded treatment of stationary or sliding block codes and their relations to traditional block codes Expanded discussion of results from ergodic theory relevant to information theory Expanded treatment of B processes processes formed by stationary coding memoryless sources New material on trading off information and distortion including the Marton inequality New material on the properties of optimal and asymptotically optimal source codes New material on the relationships of source coding and rate constrained simulation or modeling of random processes Significant material not covered in other

information theory texts includes stationary sliding block codes a geometric view of information theory provided by process distance measures and general Shannon coding theorems for asymptotic mean stationary sources which may be neither ergodic nor stationary and d bar continuous channels **Noise signals** Vitalii Babak,Artur Zaporozhets,Yurii Kuts,Mykhailo Fryz,Leonid Scherbak,2024-10-02 The book meticulously details a constructive mathematical model of a stochastic noise process specifically a linear random process and its characteristics Theoretical reasoning on the relationship between random processes with independent increments and those with independent values known as random processes of white noise is provided The model of a linear random process serves as a mathematical representation of colored noises in various hues Characteristics of both non stationary and stationary linear random processes are elucidated with emphasis on their ergodic properties crucial for practical applications The study also encompasses the vector linear random process portraying a model of multi channel noise signals A novel contribution to the theory of random functions is the development of a constructive model of a conditional linear random process This involves determining its distribution laws in the form of a characteristic function and relevant statistical characteristics which can serve as potential indicators for identifying stochastic noise processes The book revisits research on periodic stochastic models examining cyclic rhythmic natural and artificial phenomena processes and signals A comprehensive analysis of the linear periodic random process is conducted and the identification characteristics of periodic models of stochastic noise signals are explored Significant attention is directed toward employing contour and phase methods as a theoretical foundation for addressing narrow band noise signal identification challenges **Computational Methods in Physics** Simon Širca,Martin Horvat,2025-04-01 This textbook provides a compendium of numerical methods to assist physics students and researchers in their daily work It carefully considers error estimates stability and convergence issues the choice of optimal methods and techniques to increase program execution speeds The book supplies numerous examples throughout the chapters that are concluded by more comprehensive problems with a strong physics background Instead of uncritically employing modern black box tools the readers are encouraged to develop a more ponderous and skeptical approach This revised and expanded edition now includes a new chapter on numerical integration and stable differentiation as well as fresh material on optimal filtering integration of gravitational many body problems computation of Poincar maps regularization of orbits singular Sturm Liouville problems techniques for time evolution and spatial treatment of semi infinite domains in spectral methods and phase retrieval It also brings updated discussions of algebraic problems involving sparse matrices and of high resolution schemes for partial differential equations **Computational Methods for Physicists** Simon Sirca,Martin Horvat,2012-12-17 This book helps advanced undergraduate graduate and postdoctoral students in their daily work by offering them a compendium of numerical methods The choice of methods pays significant attention to error estimates stability and convergence issues as well as to the ways to optimize program execution speeds Many examples are given throughout the chapters and each chapter is followed

by at least a handful of more comprehensive problems which may be dealt with for example on a weekly basis in a one or two semester course In these end of chapter problems the physics background is pronounced and the main text preceding them is intended as an introduction or as a later reference Less stress is given to the explanation of individual algorithms It is tried to induce in the reader an own independent thinking and a certain amount of scepticism and scrutiny instead of blindly following readily available commercial tools **Statistical Diagnostics of Electric Power Equipment** Vitalii Babak,Sergii Babak,Artur Zaporozhets,2024-11-25 This book considers the issues of constructing mathematical probabilistic models of diagnostic signals the development of statistical methods of their analysis in order to make diagnostic decisions and finally the technical implementation of the proposed diagnostic methods Following the concept of primacy of the mathematical model of the diagnostic signal the authors considered it expedient to consider first of all the questions connected with the theory of random processes possessing infinitely divisible distribution laws linear and linear periodic random processes Considerable attention is paid to the issues of simulation modeling of diagnostic signals and their statistical evaluation Modern element base and new information technologies allowed to develop build and practically test a number of experimental samples of information measuring systems of statistical diagnostics of electric power engineering objects Among these IMS the systems are realized by means of unmanned diagnostic complexes and also IMS of vibrodiagnostics of moving units of electric machines represents an important role A large amount of experimental research has shown the operability and efficiency of the built IMS samples Particular attention is paid to the selection of diagnostic spaces formation of training sets construction of solving rules for diagnosis and classification of EE defects The authors do not pretend to a comprehensive consideration of the issues of EE diagnostics using statistical methods and IMS realized on their basis At the same time the results of researches stated in this monograph were a natural continuation of the subject of application of statistical methods in the field of control monitoring and diagnostics for objects of electric power industry **Quantitative Geosciences: Data Analytics, Geostatistics, Reservoir Characterization and Modeling** Y. Z. Ma,2019-07-15 Earth science is becoming increasingly quantitative in the digital age Quantification of geoscience and engineering problems underpins many of the applications of big data and artificial intelligence This book presents quantitative geosciences in three parts Part 1 presents data analytics using probability statistical and machine learning methods Part 2 covers reservoir characterization using several geoscience disciplines including geology geophysics petrophysics and geostatistics Part 3 treats reservoir modeling resource evaluation and uncertainty analysis using integrated geoscience engineering and geostatistical methods As the petroleum industry is heading towards operating oil fields digitally a multidisciplinary skillset is a must for geoscientists who need to use data analytics to resolve inconsistencies in various sources of data model reservoir properties evaluate uncertainties and quantify risk for decision making This book intends to serve as a bridge for advancing the multidisciplinary integration for digital fields The goal is to move beyond using quantitative methods individually to an

integrated descriptive quantitative analysis In big data everything tells us something but nothing tells us everything This book emphasizes the integrated multidisciplinary solutions for practical problems in resource evaluation and field development   An Introduction to Statistical Signal Processing Robert M. Gray,Lee D. Davisson,2004-12-02 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   **Applied Mechanics Reviews** ,1988   **Advances in Applied Probability** ,1994   College of Engineering University of Michigan. College of Engineering,1981   University of Michigan Official Publication University of Michigan,1984 Each number is the catalogue of a specific school or college of the University   **Ergodic Properties of Poisson Processes with Almost Periodic Intensity** Tomasz Rolski,1988   **Endogenous Economic Fluctuations** Mordecai Kurz,1997-08-21 The book presents a new theory of expectations called rational beliefs Contrary to the standard theory which views the origin of uncertainty as being exogenous to the economic system the theory of rational beliefs holds that a crucial component of social risk and economic fluctuations is endogenously propagated by variations in the state of beliefs of market participants One part of the book provides an exposition of the foundation of the theory of rational beliefs A second part explores the structure of general equilibrium models in which market participants hold rational beliefs The Applications part of the book studies the behavior of asset prices and rates of return on financial assets It demonstrates that endogenous uncertainty provides a uniform paradigm for the study of economic fluctuations   **Kalman-Bucy Filters** Karl Brammer,Gerhard Siffling,1989   **Annales Academiae Scientiarum Fennicae** Suomalainen Tiedeakatemia,1992   **Annales** ,1992   **Journal of Econometrics** ,2001   *Annales de L'I.H.P.* ,2005

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