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Probabilistic Methods of Signal and System Analysis (The Oxford Series in Electrical and Computer Engineering)

George R. Cooper, the late Clare D. McGillem

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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.

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