

## Modelling and Application of Stochastic Processes

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## Reviews

*This ebook is very gripping and fascinating. Sure, it is engage in, nevertheless an amazing and interesting literature. It is extremely difficult to leave it before concluding, once you begin to read the book. (Ms. Ora Buckridge)* 

## MODELLING AND APPLICATION OF STOCHASTIC PROCESSES



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Springer. Paperback. Condition: New. 288 pages. Dimensions: 9.2in. x 6.1in. x 0.7in.The subject of modelling and application of stochastic processes is too vast to be exhausted in a single volume. In this book, attention is focused on a small subset of this vast subject. The primary emphasis is on realization and approximation of stochastic systems. Recently there has been considerable interest in the stochastic realization problem, and hence, an attempt has been made here to collect in one place some of the more recent approaches and algorithms for solving the stochastic realization problem. Various different approaches for realizing linear minimum-phase systems, linear nonminimum-phase systems, and bilinear systems are presented. These approaches range from time-domain methods to spectral-domain methods. An overview of the chapter contents briefly describes these approaches. Also, in most of these chapters special attention is given to the problem of developing numerically efficient algorithms for obtaining reduced-order (approximate) stochastic realizations. On the application side, chapters on use of Markov random fields for modelling and analyzing image signals, use of complementary models for the smoothing problem with missing data, and nonlinear estimation are included. Chapter 1 by Klein and Dickinson develops the nested orthogonal state space realization for ARMA processes. As suggested by the name, nested orthogonal realizations possess two key properties; (i) the state variables are orthogonal, and (ii) the system matrices for the (n l)st order realization contain as their upper n-th order blocks the system matrices from the n-th order realization (nesting property). This item ships from multiple locations. Your book may arrive from Roseburg, OR, La Vergne, TN. Paperback.

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