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Probability and Stochastic Processes

A Friendly Introduction for Electrical and Computer Engineers

John Wiley & Sons 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.

Probability, Statistics, and Stochastic Processes

John Wiley & Sons Praise for the First Edition ". . . an excellent textbook . . . well organized and neatly written." —Mathematical Reviews ". . . amazingly interesting . . ." —Technometrics Thoroughly updated to showcase the interrelationships between probability, statistics, and stochastic processes, Probability, Statistics, and Stochastic Processes, Second Edition prepares readers to collect, analyze, and characterize data in their chosen fields. Beginning with three chapters that develop probability theory and introduce the axioms of probability, random variables, and joint distributions, the book goes on to present limit theorems and simulation. The authors combine a rigorous, calculus-based development of theory with an intuitive approach that appeals to readers' sense of reason and logic. Including more than 400 examples that help illustrate concepts and theory, the Second Edition features new material on statistical inference and a wealth of newly added topics, including: Consistency of point estimators Large sample theory Bootstrap simulation Multiple hypothesis testing Fisher's exact test and Kolmogorov-Smirnov test Martingales, renewal processes, and Brownian motion One-way analysis of variance and the general linear model Extensively class-tested to ensure an accessible presentation, Probability, Statistics, and Stochastic Processes, Second Edition is an excellent book for courses on probability and statistics at the upper-undergraduate level. The book is also an ideal resource for scientists and engineers in the fields of statistics, mathematics, industrial management, and engineering.

Handbook of Mathematics for Engineers and Scientists

CRC Press The Handbook of Mathematics for Engineers and Scientists covers the main fields of mathematics and focuses on the methods used for obtaining solutions of various classes of mathematical equations that underlie the mathematical modeling of numerous phenomena and processes in science and technology. To accommodate different mathematical backgrounds, the preeminent authors outline the material in a simplified, schematic manner, avoiding special terminology wherever possible. Organized in ascending order of complexity, the material is divided into two parts. The first part is a coherent survey of the most important definitions, formulas, equations, methods, and theorems. It covers arithmetic, elementary and analytic geometry, algebra, differential and integral calculus, special functions, calculus of variations, and probability theory. Numerous specific examples clarify the methods for solving problems and equations. The second part provides many in-depth mathematical tables, including those of exact solutions of various types of equations. This concise, comprehensive compendium of mathematical definitions, formulas, and theorems provides the foundation for exploring scientific and technological phenomena.

An Introduction to Stochastic Modeling

Academic Press An Introduction to Stochastic Modeling provides information pertinent to the standard concepts and methods of stochastic modeling. This book presents the rich diversity of applications of stochastic processes in the sciences. Organized into nine chapters, this book begins with an overview of diverse types of stochastic models, which predicts a set of possible outcomes weighed by their likelihoods or probabilities. This text then provides exercises in the applications of simple stochastic analysis to appropriate problems. Other chapters consider the study of general functions of independent, identically distributed, nonnegative random variables representing the successive intervals between renewals. This book discusses as well the numerous examples of Markov branching processes that arise naturally in various scientific disciplines. The final chapter deals with queueing models, which aid the design process by predicting system performance. This book is a valuable resource for students of engineering and management science. Engineers will also find this book useful.

Probability, Statistics, and Random Processes For Electrical Engineering

Pearson Higher Ed 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.

Introduction to Probability and Statistics Using R

Lulu.com

Stochastic Processes in Science, Engineering and Finance

CRC Press This book presents a self-contained introduction to stochastic processes with emphasis on their applications in science, engineering, finance, computer science, and operations research. It provides theoretical foundations for modeling time-dependent random phenomena in these areas and illustrates their application by analyzing numerous practical examples. The treatment assumes few prerequisites, requiring only the standard mathematical maturity acquired by undergraduate applied science students. It includes an introductory chapter that summarizes the basic probability theory needed as background. Numerous exercises reinforce the concepts and techniques discussed and allow readers to assess their grasp of the subject. Solutions to most of the exercises are provided in an appendix. While focused primarily on practical aspects, the presentation includes some important proofs along with more challenging examples and exercises for those more theoretically inclined. Mastering the contents of this book prepares readers to apply stochastic modeling in their own fields and enables them to work more creatively with software designed for dealing with the data analysis aspects of stochastic processes.

Stochastic Processes

Theory for Applications

Cambridge University Press This definitive textbook provides a solid introduction to discrete and continuous stochastic processes, tackling a complex field in a way that instils a deep understanding of the relevant mathematical principles, and develops an intuitive grasp of the way these principles can be applied to modelling real-world systems. It includes a careful review of elementary probability and detailed coverage of Poisson, Gaussian and Markov processes with richly varied queuing applications. The theory and applications of inference, hypothesis testing, estimation, random walks, large deviations, martingales and investments are developed. Written by one of the world's leading information theorists, evolving over twenty years of graduate classroom teaching and enriched by over 300 exercises, this is an exceptional resource for anyone looking to develop their understanding of stochastic processes.

Stochastic Dynamics, Filtering and Optimization

Cambridge University Press Targeted at graduate students, researchers and practitioners in the field of science and engineering, this book gives a self-contained introduction to a measure-theoretic framework in laying out the definitions and basic concepts of random variables and stochastic diffusion processes. It then continues to weave into a framework of several practical tools and applications involving stochastic dynamical systems. These include tools for the numerical integration of such dynamical systems, nonlinear stochastic filtering and generalized Bayesian update theories for solving inverse problems and a new stochastic search technique for treating a broad class of non-convex optimization problems. MATLAB codes for all the applications are uploaded on the companion website.

Numerical Modelling and Design of Electrical Machines

and Devices

WIT Press This text provides an overview of numerical field computational methods and, in particular, of the finite element method (FEM) in magnetics. Detailed attention is paid to the practical use of the FEM in designing electromagnetic devices such as motors, transformers and actuators. Based on the authors' extensive experience of teaching numerical techniques to students and design engineers, the book is ideal for use as a text at undergraduate and graduate level, or as a primer for practising engineers who wish to learn the fundamentals and immediately apply these to actual design problems. Contents: Introduction; Computer Aided Design in Magnetics; Electromagnetic Fields; Potentials and Formulations; Field Computation and Numerical Techniques; Coupled Field Problems; Numerical Optimisation; Linear System Equation Solvers; Modelling of Electrostatic and Magnetic Devices; Examples of Computed Models.

Stochastic Modelling of Reaction-Diffusion Processes

Cambridge University Press Practical introduction for advanced undergraduate or beginning graduate students of applied mathematics, developed at the University of Oxford.

Fundamentals of Mathematical Statistics

Sultan Chand & Sons Knowledge updating is a never-ending process and so should be the revision of an effective textbook. The book originally written fifty years ago has, during the intervening period, been revised and reprinted several times. The authors have, however, been thinking, for the last few years that the book needed not only a thorough revision but rather a substantial rewriting. They now take great pleasure in presenting to the readers the twelfth, thoroughly revised and enlarged, Golden Jubilee edition of the book. The subject-matter in the entire book has been re-written in the light of numerous criticisms and suggestions received from the users of the earlier editions in India and abroad. The basis of this revision has been the emergence of new literature on the subject, the constructive feedback from students and teaching fraternity, as well as those changes that have been made in the syllabi and/or the pattern of examination papers of numerous universities. Knowledge updating is a never-ending process and so should be the revision of an effective textbook. The book originally written fifty years ago has, during the intervening period, been revised and reprinted several times. The authors have, however, been thinking, for the last few years that the book needed not only a thorough revision but rather a substantial rewriting. They now take great pleasure in presenting to the readers the twelfth, thoroughly revised and enlarged, Golden Jubilee edition of the book. The subject-matter in the entire book has been re-written in the light of numerous criticisms and suggestions received from the users of the earlier editions in India and abroad. The basis of this revision has been the emergence of new literature on the subject, the constructive feedback from students and teaching fraternity, as well as those changes that have been made in the syllabi and/or the pattern of examination papers of numerous universities. Knowledge updating is a never-ending process and so should be the revision of an effective textbook. The book originally written fifty years ago has, during the intervening period, been revised and reprinted several times. The authors have, however, been thinking, for the last few years that the book needed not only a thorough revision but rather a substantial rewriting. They now take great pleasure in presenting to the readers the twelfth, thoroughly revised and enlarged, Golden Jubilee edition of the book. The subject-matter in the entire book has been re-written in the light of numerous criticisms and suggestions received from the users of the earlier editions in India and abroad. The basis of this revision has been the emergence of new literature on the subject, the constructive feedback from students and teaching fraternity, as well as those changes that have been made in the syllabi and/or the pattern of examination papers of numerous universities. Some prominent additions are given below: 1. Variance of Degenerate Random Variable 2. Approximate Expression for Expectation and Variance 3. Lyapounov’s Inequality 4. Holder’s Inequality 5. Minkowski’s Inequality 6. Double Expectation Rule or Double-E Rule and many others

Fundamentals of Applied Probability and Random Processes

Academic Press The long-awaited revision of Fundamentals of Applied Probability and Random Processes expands on the central components that made the first edition a classic. The title is based on the premise that engineers use probability as a modeling tool, and that probability can be applied to the solution of engineering problems. Engineers and students studying probability and random processes also need to analyze data, and thus need some knowledge of statistics. This book is designed to provide students with a thorough grounding in probability and stochastic processes, demonstrate their applicability to real-world problems, and introduce the basics of statistics. The book's clear writing style and homework problems make it ideal for the classroom or for self-study. Demonstrates concepts with more than 100 illustrations, including 2 dozen new drawings Expands readers’ understanding of disruptive statistics in a new chapter (chapter 8) Provides new chapter on Introduction to Random Processes with 14 new illustrations and tables explaining key concepts. Includes two chapters devoted to the two branches of statistics, namely descriptive statistics (chapter 8) and inferential (or inductive) statistics (chapter 9).

Essentials of Stochastic Processes

Springer Building upon the previous editions, this textbook is a first course in stochastic processes taken by undergraduate and graduate students (MS and PhD students from math, statistics, economics, computer science, engineering, and finance departments) who have had a course in probability theory. It covers Markov chains in discrete and continuous time, Poisson processes, renewal processes, martingales, and option pricing. One can only learn a subject by seeing it in action, so there are a large number of examples and more than 300 carefully chosen exercises to deepen the reader’s understanding. Drawing from teaching experience and student feedback, there are many new examples and problems with solutions that use TI-83 to eliminate the tedious details of solving linear equations by hand, and the collection of exercises is much improved, with many more biological examples. Originally included in previous editions, material too advanced for this first course in stochastic processes has been eliminated while treatment of other topics useful for applications has been expanded. In addition, the ordering of topics has been improved; for example, the difficult subject of martingales is delayed until its usefulness can be applied in the treatment of mathematical finance.

Probability and Stochastic Processes

Prentice Hall An intuitive, algorithmic approach to probability and stochastic processes.

Fundamentals of Probability

With Stochastic Processes

CRC Press "The 4th edition of Ghahramani's book is replete with intriguing historical notes, insightful comments, and well-selected examples/exercises that, together, capture much of the essence of probability. Along with its Companion Website, the book is suitable as a primary resource for a first course in probability. Moreover, it has sufficient material for a sequel course introducing stochastic processes and stochastic simulation." --Nawaf Bou-Rabee, Associate Professor of Mathematics, Rutgers University Camden, USA "This book is an excellent primer on probability, with an incisive exposition to stochastic processes included as well. The flow of the text aids its readability, and the book is indeed a treasure trove of set and solved problems. Every sub-topic within a chapter is supplemented by a comprehensive list of exercises, accompanied frequently by self-quizzes, while each chapter ends with a useful summary and another rich collection of review problems." --Dalia Chakrabarty, Department of Mathematical Sciences, Loughborough University, UK "This textbook provides a thorough and rigorous treatment of fundamental probability, including both discrete and continuous cases. The book’s ample collection of exercises gives instructors and students a great deal of practice and tools to sharpen their understanding. Because the definitions, theorems, and examples are clearly labeled and easy to find, this book is not only a great course accompaniment, but an invaluable reference." --Joshua Stangle, Assistant Professor of Mathematics, University of Wisconsin – Superior, USA This one- or two-term calculus-based basic probability text is written for majors in mathematics, physical sciences, engineering, statistics, actuarial science, business and finance, operations research, and computer science. It presents probability in a natural way: through interesting and instructive examples and exercises that motivate the theory, definitions, theorems, and methodology. This book is mathematically rigorous and, at the same time, closely matches the historical development of probability. Whenever appropriate, historical remarks are included, and the 2096 examples and exercises have been carefully designed to arouse curiosity and hence encourage students to delve into the theory with enthusiasm. New to the Fourth Edition: 538 new examples and exercises have been added, almost all of which are of applied nature in realistic contexts Self-quizzes at the end of each section and self-tests at the end of each chapter allow students to check their comprehension of the material An all-new Companion Website includes additional examples, complementary topics not covered in the previous editions, and applications for more in-depth studies, as well as a test bank and figure slides. It also includes complete solutions to all self-test and self-quiz problems Saeed Ghahramani is Professor of Mathematics and Dean of the College of Arts and Sciences at Western New England University. He received his Ph.D. from the University of California at Berkeley in Mathematics and is a recipient of teaching awards from Johns Hopkins University and Towson University. His research focuses on applied probability, stochastic processes, and queuing theory.

Probability and Random Processes

PHI Learning Pvt. Ltd. Presents the fundamental concepts and applications of probability and random processes. Beginning with a discussion of probability theory, the text analyses various types of random processes. It also discusses in detail the random variables, standard distributions, correlation and spectral densities, and linear systems.

Wireless Network Design

Optimization Models and Solution Procedures

Springer Science & Business Media This book surveys state-of-the-art optimization modeling for design, analysis, and management of wireless networks, such as cellular and wireless local area networks (LANs), and the services they deliver. The past two decades have seen a tremendous growth in the deployment and use of wireless networks. The current-generation wireless systems can provide mobile users with high-speed data services at rates substantially higher than those of the previous generation. As a result, the demand for mobile information services with high reliability, fast response times, and ubiquitous connectivity continues to increase rapidly. The optimization of system performance has become critically important both in terms of practical utility and commercial viability, and presents a rich area for research. In the editors' previous work on traditional wired networks, we have observed that designing low cost, survivable telecommunication networks involves extremely complicated processes. Commercial products available to help with this task typically have been based on simulation and/or proprietary heuristics. As demonstrated in this book, however, mathematical programming deserves a prominent place in the designer's toolkit. Convenient modeling languages and powerful optimization solvers have greatly facilitated the implementation of mathematical programming theory into the practice of commercial network design. These points are equally relevant and applicable in today’s world of wireless network technology and design. But there are new issues as well: many wireless network design decisions, such as routing and facility/element location, must be dealt with in innovative ways that are unique and distinct from wired (fiber optic) networks. The book specifically treats the recent research and the use of modeling languages and network optimization techniques that are playing particularly important and distinctive roles in the wireless domain.

Adventures in Stochastic Processes

Springer Science & Business Media Stochastic processes are necessary ingredients for building models of a wide variety of phenomena exhibiting time varying randomness. This text offers easy access to this fundamental topic for many students of applied sciences at many levels. It includes examples, exercises, applications, and computational procedures. It is uniquely useful for beginners and non-beginners in the field. No knowledge of measure theory is presumed.

Probability and Stochastic Processes

John Wiley & Sons A comprehensive and accessible presentation of probability and stochastic processes with emphasis on key theoretical concepts and real-world applications With a sophisticated approach, Probability and Stochastic Processes successfully balances theory and applications in a pedagogical and accessible format. The book's primary focus is on key theoretical notions in probability to provide a foundation for understanding concepts and examples related to stochastic processes. Organized into two main sections, the book begins by developing probability theory with topical coverage on probability measure; random variables; integration theory; product spaces, conditional distribution, and conditional expectations; and limit theorems. The second part explores stochastic processes and related concepts including the Poisson process, renewal processes, Markov chains, semi-Markov processes, martingales, and Brownian motion. Featuring a logical combination of traditional and complex theories as well as practices, Probability and Stochastic Processes also includes: Multiple examples from disciplines such as business, mathematical finance, and engineering Chapter-by-chapter exercises and examples to allow readers to test their comprehension of the presented material A rigorous treatment of all probability and stochastic processes concepts An appropriate textbook for probability and stochastic processes courses at the upper-undergraduate and graduate level in mathematics, business, and electrical engineering, Probability and Stochastic Processes is also an ideal reference for researchers and practitioners in the fields of mathematics, engineering, and finance.

Scientific and Technical Aerospace Reports

Recent Advances in Applied Probability

Springer Science & Business Media Applied probability is a broad research area that is of interest to scientists in diverse disciplines in science and technology, including: anthropology, biology, communication theory, economics, epidemiology, finance, geography, linguistics, medicine, meteorology, operations research, psychology, quality control, sociology, and statistics. Recent Advances in Applied Probability is a collection of survey articles that bring together the work of leading researchers in applied probability to present current research advances in this important area. This volume will be of interest to graduate students and researchers whose research is closely connected to probability modelling and their applications. It is suitable for one semester graduate level research seminar in applied probability.

Introduction to the Theory of Statistics

McGraw-Hill Publishing Company This text offers a sound and self-contained introduction to classical statistical theory. The material is suitable for students who have successfully completed a single year's course in calculus, and no prior knowledge of statistics or probability is assumed. Practical examples and problems are included.

Statistics and Probability for Engineering Applications

Elsevier Statistics and Probability for Engineering Applications provides a complete discussion of all the major topics typically covered in a college engineering statistics course. This textbook minimizes the derivations and mathematical theory, focusing instead on the information and techniques most needed and used in engineering applications. It is filled with practical techniques directly applicable on the job. Written by an experienced industry engineer and statistics professor, this book makes learning statistical methods easier for today's student. This book can be read sequentially like a normal textbook, but it is designed to be used as a handbook, pointing the reader to the topics and sections pertinent to a particular type of statistical problem. Each new concept is clearly and briefly described, whenever possible by relating it to previous topics. Then the student is given carefully chosen examples to deepen understanding of the basic ideas and how they are applied in engineering. The examples and case studies are taken from real-world engineering problems and use real data. A number of practice problems are provided for each section, with answers in the back for selected problems. This book will appeal to engineers in the entire engineering spectrum (electronics/electrical, mechanical, chemical, and civil engineering); engineering students and students taking computer science/computer engineering graduate courses; scientists needing to use applied statistical methods; and engineering technicians and technologists. * Filled with practical techniques directly applicable on the job * Contains hundreds of solved problems and case studies, using real data sets * Avoids unnecessary theory

Probability and Statistical Inference

Volume 1: Probability

Springer Science & Business Media A carefully written text, suitable as an introductory course for second or third year students. The main scope of the text guides students towards a critical understanding and handling of data sets together with the ensuing testing of hypotheses. This approach distinguishes it from many other texts using statistical decision theory as their underlying philosophy. This volume covers concepts from probability theory, backed by numerous problems with selected answers.

Fundamentals of Probability

with Stochastic Processes, Third Edition

CRC Press Fundamentals of Probability with Stochastic Processes, Third Edition teaches probability in a natural way through interesting and instructive examples and exercises that motivate the theory, definitions, theorems, and methodology. The author takes a mathematically rigorous approach while closely adhering to the historical development of probability

Introduction to Probability Models

Elsevier Rosss classic bestseller has been used extensively by professionals and as the primary text for a first undergraduate course in applied probability. With the addition of several new sections relating to actuaries, this text is highly recommended by the Society of Actuaries.

Discrete Stochastic Processes

Springer Science & Business Media Stochastic processes are found in probabilistic systems that evolve with time. Discrete stochastic processes change by only integer time steps (for some time scale), or are characterized by discrete occurrences at arbitrary times. Discrete Stochastic Processes helps the reader develop the understanding and intuition necessary to apply stochastic process theory in engineering, science and operations research. The book approaches the subject via many simple examples which build insight into the structure of stochastic processes and the general effect of these phenomena in real systems. The book presents mathematical ideas without recourse to measure theory, using only minimal mathematical analysis. In the proofs and explanations, clarity is favored over formal rigor, and simplicity over generality. Numerous examples are given to show how results fail to hold when all the conditions are not satisfied. Audience: An excellent textbook for a graduate level course in engineering and operations research. Also an invaluable reference for all those requiring a deeper understanding of the subject.

Probability and Random Processes

With Applications to Signal Processing and Communications

Academic Press 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

Statistics for Engineers and Scientists

McGraw-Hill Science/Engineering/Math Statistics for Engineers and Scientists stands out for its crystal clear presentation of applied statistics. Suitable for a one or two semester course, the book takes a practical approach to methods of statistical modeling and data analysis that are most often used in scientific work. Statistics for Engineers and Scientists features a unique approach highlighted by an engaging writing style that explains difficult concepts clearly, along with the use of contemporary real world data sets to help motivate students and show direct connections to industry and research. While focusing on practical applications of statistics, the text makes extensive use of examples to motivate fundamental concepts and to develop intuition.

Stochastic Population and Epidemic Models

Persistence and Extinction

Springer This monograph provides a summary of the basic theory of branching processes for single-type and multi-type processes. Classic examples of population and epidemic models illustrate the probability of population or epidemic extinction obtained from the theory of branching processes. The first chapter develops the branching process theory, while in the second chapter two applications to population and epidemic processes of single-type branching process theory are explored. The last two chapters present multi-type branching process applications to epidemic models, and then continuous-time and continuous-state branching processes with applications. In addition, several MATLAB programs for simulating stochastic sample paths are provided in an Appendix. These notes originated as part of a lecture series on Stochastics in Biological Systems at the Mathematical Biosciences Institute in Ohio, USA. Professor Linda Allen is a Paul Whitfield Horn Professor of Mathematics in the Department of Mathematics and Statistics at Texas Tech University, USA.

Tensor Methods in Statistics

Second Edition

Courier Dover Publications A pioneering monograph on tensor methods applied to distributional problems arising in statistics, this work begins with the study of multivariate moments and cumulants. An invaluable reference for graduate students and professional statisticians. 1987 edition.

Physics Briefs

Physikalische Berichte

Probability & Statistics

Pearson A developed, complete treatment of undergraduate probability and statistics by a very well known author. The approach develops a unified theory presented with clarity and economy. Included many examples and applications. Appropriate for an introductory undergraduate course in probability and statistics for students in engineering, math, the physical sciences, and computer science.(vs. Walpole/Myers, Miller/Freund, Devore, Scheaffer/McClave, Milton/Arnold)

Probability and Random Processes for Engineers

Solution Manual

This manual contains answers to the exercise problems given in each of the chapters of the textbook Probability and Random Processes for Engineers. Most of the problems given in this solution manual are different from those considered in the solved problems. Each problem is solved by explaining each and every step in a way that readers can easily understand.

Probabilistic Reliability Analysis of Power Systems

A Student’s Introduction

Springer Nature This textbook provides an introduction to probabilistic reliability analysis of power systems. It discusses a range of probabilistic methods used in reliability modelling of power system components, small systems and large systems. It also presents the benefits of probabilistic methods for modelling renewable energy sources. The textbook describes real-life studies, discussing practical examples and providing interesting problems, teaching students the methods in a thorough and hands-on way. The textbook has chapters dedicated to reliability models for components (reliability functions, component life cycle, two-state Markov model, stress-strength model), small systems (reliability networks, Markov models, fault/event tree analysis) and large systems (generation adequacy, state enumeration, Monte-Carlo simulation). Moreover, it contains chapters about probabilistic optimal power flow, the reliability of underground cables and cyber-physical power systems. After reading this book, engineering students will be able to apply various methods to model the reliability of power system components, smaller and larger systems. The textbook will be accessible to power engineering students, as well as students from mathematics, computer science, physics, mechanical engineering, policy & management, and will allow them to apply reliability analysis methods to their own areas of expertise.

Stochastic Processes

Theory for Applications

Cambridge University Press The definitive textbook on stochastic processes, written by one of the world's leading information theorists, covering both theory and applications.

Probability, Statistics, and Random Processes for Electrical Engineering

Prentice Hall 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.

Age of Information

A New Metric for Information Freshness

Morgan & Claypool Publishers Information usually has the highest value when it is fresh. For example, real-time knowledge about the location, orientation, and speed of motor vehicles is imperative in autonomous driving, and the access to timely information about stock prices and interest rate movements is essential for developing trading strategies on the stock market. The Age of Information (AoI) concept, together with its recent extensions, provides a means of quantifying the freshness of information and an opportunity to improve the performance of real-time systems and networks. Recent research advances on AoI suggest that many well-known design principles of traditional data networks (for, e.g., providing high throughput and low delay) need to be re-examined for enhancing information freshness in rapidly emerging real-time applications. This book provides a suite of analytical tools and insightful results on the generation of information-update packets at the source nodes and the design of network protocols forwarding the packets to their destinations. The book also points out interesting connections between AoI concept and information theory, signal processing, and control theory, which are worthy of future investigation.

Probability and Random Processes

Oxford University Press This textbook provides a wide-ranging and entertaining indroduction to probability and random processes and many of their practical applications. It includes many exercises and problems with solutions.