Stationary Stochastic Processes: Theory and Applications (Chapman & Hall/CRC Texts in Statistical Science)

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Intended for a second course in stationary processes, **Stationary Stochastic Processes: Theory and Applications** presents the theory behind the field's widely scattered applications in engineering and science. In addition, it reviews sample function properties and spectral representations for stationary processes and fields, including a portion on stationary point processes.

Features

- Presents and illustrates the fundamental correlation and spectral methods for stochastic processes and random fields
- Explains how the basic theory is used in special applications like detection theory and signal processing, spatial statistics, and reliability
- Motivates mathematical theory from a statistical model-building viewpoint
- Introduces a selection of special topics, including extreme value theory, filter theory, long-range dependence, and point processes
- Provides more than 100 exercises with hints to solutions and selected full solutions

This book covers key topics such as ergodicity, crossing problems, and extremes, and opens the doors to a selection of special topics, like extreme value theory, filter theory, long-range dependence, and point processes, and includes many exercises and examples to illustrate the theory. Precise in mathematical details without being pedantic, **Stationary Stochastic Processes: Theory and Applications** is for the student with some experience with stochastic processes and a desire for deeper understanding without getting bogged down in abstract mathematics.

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