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This unique two-volume set presents the subjects of stochastic processes, information theory, and Lie groups in a unified setting, thereby building bridges between fields that are rarely studied by the same people. Unlike the many excellent formal treatments available for each of these subjects individually, the emphasis in both of these volumes is on the use of stochastic, geometric, and group-theoretic concepts in the modeling of physical phenomena. Stochastic Models, Information Theory, and Lie Groups will be of interest to advanced undergraduate and graduate students, researchers, and practitioners working in applied mathematics, the physical sciences, and engineering. Extensive exercises and motivating examples make the work suitable as a textbook for use in courses that emphasize applied stochastic processes or differential geometry.

A collection of invited chapters dedicated to Carlos Segovia, this unified and self-contained volume

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examines recent developments in real and harmonic analysis. The work begins with a chronological description of Segovia's mathematical life, highlighting his original ideas and their evolution. Also included are surveys dealing with Carlos's favorite topics, and PDE works written by students and colleagues close to Segovia whose careers were in some way influenced by him. Contributors: H. Aimar, A. Bonami, O. Blasco, L.A. Caffarelli, S. Chanillo, J. Feuto, L. Forzani, C.E. Gutiérrez, E. Harboure, A.L. Karakhanyan, C.E. Kenig, R.A. Macías, J.J. Manfredi, F.J. Martín-Reyes, P. Ortega, R. Scotto, A. de la Torre, J.L. Torrea.

This text takes advantage of recent developments in the theory of path integration and attempts to make a major paradigm shift in how the art of functional integration is practiced. The techniques developed in the work will prove valuable to graduate students and researchers in physics, chemistry, mathematical physics, and applied mathematics who find it necessary to deal with solutions to wave equations, both quantum and beyond. A Modern Approach to Functional Integration offers insight into a number of contemporary research topics, which may lead to improved methods and results that cannot be found elsewhere in the textbook literature. Exercises are included in most chapters, making the book suitable for a one-semester graduate course on functional integration.

Practical Biomedical Signal Analysis Using MATLAB presents a coherent treatment of various signal processing methods and applications. The book not only covers the current techniques of biomedical signal processing, but it also offers guidance on which methods are appropriate for a given task and different types of data. The first several chapters o

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Joint-Time Frequency (JTFA) is a new signal processing technique in which signals are analyzed in both the time domain and the frequency domain simultaneously. This book provides a practical, comprehensive introduction to this hot new signal analysis method, complete with a demo disk of National Instrument's Joint Time-Frequency Analyzer containing dozens of samples of real JTFA applications.

A road map for implementing quantitative financial models Financial Derivative and Energy Market Valuation brings the application of financial models to a higher level by helping readers capture the true behavior of energy markets and related financial derivatives. The book provides readers with a range of statistical and quantitative techniques and demonstrates how to implement the presented concepts and methods in Matlab®. Featuring an unparalleled level of detail, this unique work provides the underlying theory and various advanced topics without requiring a prior high-level understanding of mathematics

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orfinance. In addition to a self-contained treatment of appliedtopics such as modern Fourier-based analysis and affine transforms,Financial Derivative and Energy Market Valuation also: □ Provides the derivation, numerical implementation, anddocumentation of the corresponding Matlab for each topic □ Extends seminal works developed over the last four decadesto derive and utilize present-day financial models □ Shows how to use applied methods such as fast Fouriertransforms to generate statistical distributions for optionpricing □ Includes all Matlab code for readers wishing to replicatethe figures found throughout the book Thorough, practical, and easy to use, Financial Derivativeand Energy Market Valuation is a first-rate guide for readerswho want to learn how to use advanced numerical methods toimplement and apply state-of-the-art financial models. The book isalso ideal for graduate-level courses in quantitative finance,mathematical finance, and financial engineering.

MATLAB/Simulink Essentials is an interactive approach based guide for students to learn how to employ essential and hands-on tools and functions of the MATLAB and Simulink packages to solve engineering and scientific computing problems, which are explained and demonstrated explicitly via examples, exercises and case studies. The main principle of the book is based on learning by doing and mastering by practicing. It contains hundreds of solved problems with simulation models via M-files/scripts and Simulink models related to engineering and scientific computing issues. There are many hints and pitfalls indicating efficient usage of MATLAB/Simulink tools and functions, efficient programming methods and pinpointing most common errors occurred in programming and using MATLAB's built-in tools and functions and Simulink modeling. Every chapter ends with relevant drill exercises for self-testing purposes.

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This supplement to any standard DSP text is one of the first books to successfully integrate the use of MATLAB® in the study of DSP concepts. In this book, MATLAB® is used as a computing tool to explore traditional DSP topics, and solve problems to gain insight. This greatly expands the range and complexity of problems that students can effectively study in the course. Since DSP applications are primarily algorithms implemented on a DSP processor or software, a fair amount of programming is required. Using interactive software such as MATLAB® makes it possible to place more emphasis on learning new and difficult concepts than on programming algorithms. Interesting practical examples are discussed and useful problems are explored. This updated second edition includes new homework problems and revises the scripts in the book, available functions, and m-files to MATLAB® V7.

Time-frequency analysis is a modern branch of harmonic analysis. It comprises all those parts of mathematics and its applications that use the structure of translations and modulations (or time-frequency shifts) for the analysis of functions and operators. Time-frequency analysis is a form of local Fourier analysis that treats time and frequency simultaneously and symmetrically. My goal is a systematic exposition of the foundations of time-frequency analysis, whence the title of the book. The topics range from the elementary theory of the short-time Fourier transform and classical results about the Wigner distribution via the recent theory of Gabor frames to quantitative methods in time-frequency analysis and the theory of pseudodifferential operators. This book is motivated by applications in signal analysis and quantum mechanics, but it is not about these applications. The main orientation is toward the detailed mathematical investigation of the rich and elegant structures underlying time-frequency analysis. Time-frequency analysis originates in the early development of quantum mechanics by H. Weyl, E. Wigner, and J. von Neumann around 1930, and in the theoretical foundation of information

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theory and signal analysis by D.

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Stochastic Models, Information Theory, and Lie Groups, Volume 1 Recent Developments in Real and Harmonic Analysis A Modern Approach to Functional Integration Practical Biomedical Signal Analysis

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