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The book is divided into two parts. The first part looks at the modeling of statistical systems before moving on to an analysis of these systems. This second edition contains new material on: estimators based on a probability distribution for the parameters; identification of stochastic models from observations; and statistical tests and classification methods.

Written for:

Graduate students and lecturers in statistical physics and their applications

Keywords:

Statistical Physics

probability theory

random variables

statistical tests

stochastic models

stochastic processes