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- has been revised and updated to cover the basic principles and applications of various types of stochastic systems
- useful as a reference source for pure and applied mathematicians, statisticians and probabilists, engineers in control and communications, and information scientists, physicists and economists

This advanced undergraduate and graduate text has now been revised and updated to cover the basic principles and applications of various types of stochastic systems, with much on theory and applications not previously available in book form. The text is also useful as a reference source for pure and applied mathematicians, statisticians and probabilists, engineers in control and communications, and information scientists, physicists and economists.