



Random Processes: A Companion Guide

Arthur Snider

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Me too. I have twelve.

I wrote this book for you. It's not another book on random processes. It's a short, cheap book on how to understand the books on random processes. Everything I discuss - Kalman filters, ARMA models, shot noise, sigma algebras, measurable sets - is introduced at a nuts and bolts level. I'll show you the reasons my learned colleagues are compelled to devise arcane axioms and mystifying definitions to develop the admirable rigorous, consistent mathematical machine for making rational statistical predictions. And I'll show you how to bypass this rigor if you have no stomach for it.

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