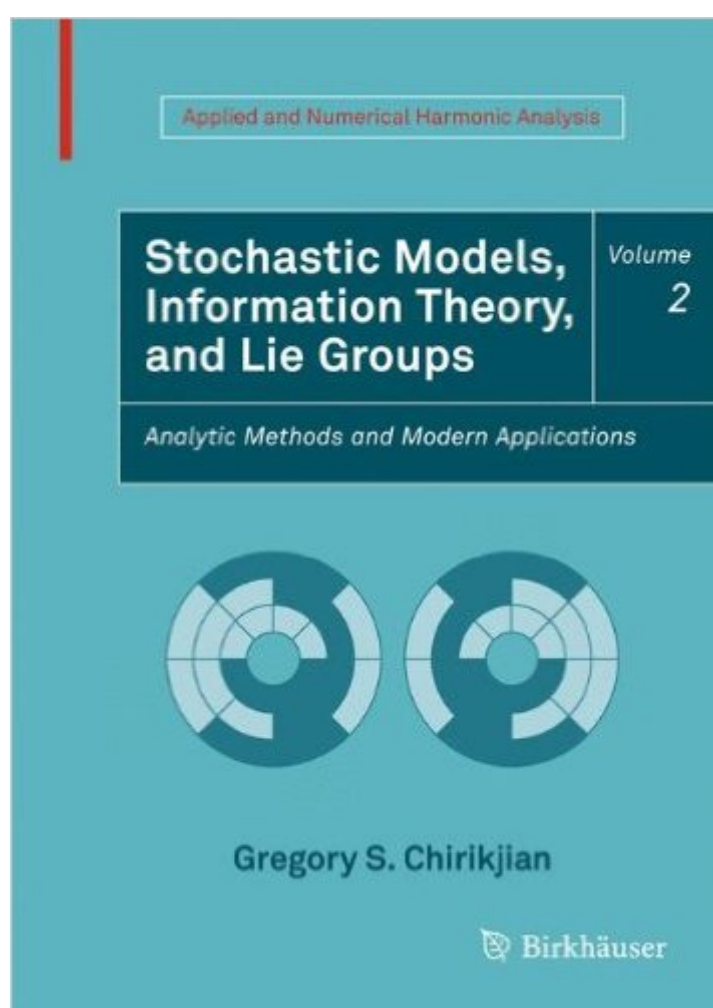# Stochastic Models, Information Theory, And Lie Groups, Volume 2: Analytic Methods And Modern Applications (Applied And Numerical Harmonic Analysis)

Synopsis

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, motivating examples, and real-world applicationsÂ make the work suitable as a textbook for use in courses that emphasize applied stochastic processes or differential geometry.

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