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Advances in Asset Management and Condition Monitoring-Andrew Ball

Engineering Asset Management - Systems, Professional Practices and Certification-Peter W. Tse 2014-12-09 This proceeding represents state-of-the-art trends and developments in the emerging field of engineering asset management as presented at the Eight World Congress on Engineering Asset Management (WCEAM). The Proceedings of the WCEAM 2013 is an excellent reference for practitioners, researchers and students in the multidisciplinary field of asset management, covering topics such as: Asset condition monitoring and intelligent maintenance, 2. Asset data warehousing, data mining and fusion, 3. Asset performance and level-of-service models, 4. Design and life-cycle integrity of physical assets, 5. Deterioration and preservation models for assets, 6. Education and training in asset management, 7. Engineering standards in asset management, 8. Fault diagnosis and prognostics, 9. Financial analysis methods for physical assets, 10. Human dimensions in integrated asset management, 11. Information quality management, 12. Information systems and knowledge management, 13. Intelligent sensors and devices, 14. Maintenance strategies in asset management, 15. Optimisation decisions in asset management, 16. Risk management in asset management, 17. Strategic asset management, 18. Sustainability in asset management. King WONG served as Congress Chair for WCEAM 2013 and ICUMAS 2013 is the President of the Hong Kong Institute of Utility Specialists (HKIUS) and Convener of International Institute of Utility Specialists (IIUS). Peter TSE is the Director of the Smart Engineering Asset Management laboratory (SEAM) at the City University of Hong Kong and served as the Chair of WCEAM 2013 Organising Committee. Joseph MATHEW served as the Co-Chair of WCEAM 2013 is also WCEAM's General Chair. He is the Chief Executive Officer of Asset Institute, Australia.

Foundations of Signal Processing-Martin Vetterli 2014-09-04 This comprehensive and engaging textbook introduces the basic principles and techniques of signal processing, from the fundamental ideas of signals and systems theory to real-world applications. Students are introduced to the powerful foundations of modern signal processing, including the basic geometry of Hilbert space, the mathematics of Fourier transforms, and essentials of sampling, interpolation, approximation and compression The authors discuss real-world issues and hurdles to using these tools, and ways of adapting them to overcome problems of finiteness and localization, the limitations of uncertainty, and computational costs. It includes over 160 homework problems and over 220 worked examples, specifically designed to test and expand students' understanding of the fundamentals of signal processing, and is accompanied by extensive online materials designed to aid learning, including Mathematica® resources and interactive demonstrations.

A Signal Processing Perspective of Financial Engineering-Yiyong Feng 2016-08-09 A Signal Processing Perspective of Financial Engineering provides straightforward and systematic access to financial engineering for researchers in signal processing and communications

Watermarking Systems Engineering-Mauro Barni 2004-02-03 The rapid growth of the Internet has fueled the demand for enhanced watermarking and data hiding technologies and has stimulated research into new ways to implement watermarking systems in the real world. This book presents the fundamental principles of watermarking system design and discusses state-of-the-art technologies in information concealment and recovery. It highlights the requirements and challenges of applications in security, image/video indexing, hidden communications, image captioning, and transmission error recovery and concealment. It explains the foundations of digital watermarking technologies, and offers an understanding of new approaches and applications, and lays the groundwork for future developments in the field.

Perspectives in Mathematical System Theory, Control, and Signal Processing-Jan C. Willems 2010-03-10 This Festschrift, published on the occasion of the sixtieth birthday of Yutaka - mamoto ('YY' as he is occasionally casually referred to), contains a collection of articles by friends, colleagues, and former Ph.D. students of YY. They are a tribute to his friendship and his scienti?c vision and oeuvre, which has been a source of inspiration to the authors. Yutaka Yamamoto was born in Kyoto, Japan, on March 29, 1950. He studied applied mathematics and general engineering science at the Department of Applied Mathematics and Physics of Kyoto University, obtaining the B.S. and M.Sc. degrees in 1972 and 1974. His M.Sc. work was done under the supervision of Professor Yoshikazu Sawaragi. In 1974, he went to the Center for Mathematical System T-ory of the University of Florida in Gainesville. He obtained the M.Sc. and Ph.D. degrees, both in Mathematics, in 1976 and 1978, under the direction of Professor Rudolf Kalman.

Game Design Foundations-Roger Pedersen 2009-06-01 Game Design Foundations, Second Edition covers how to design the game from the important opening sentence, the One Pager document, the Executive Summary and Game Proposal, the Character Document to the Game Design Document. The book describes game genres, where game ideas come from, game research, innovation in gaming, important gaming principles such as game mechanics, game balancing, AI, path finding and game tiers. The basics of programming, level designing, and film scriptwriting are explained by example. Each chapter has exercises to hone in on the newly learned designer skills that will display your work as a game designer and your knowledge in the game industry."

Research Foundation Review 2015- 2016-03-15 The Research Foundation Review 2015 summarizes the offerings from the CFA Institute Research Foundation over the past year—monographs, literature reviews, workshop presentations, and other relevant material.

Financial Signal Processing and Machine Learning-Ali N. Akansu 2016-04-20 The modern financial industry has been required to deal with large and diverse portfolios in a variety of asset classes often with limited market data available. Financial Signal Processing and Machine Learning unifies a number of recent advances made in signal processing and machine learning for the design and management of investment portfolios and financial engineering. This book bridges the gap between these disciplines, offering the latest information on key topics including characterizing statistical dependence and correlation in high dimensions, constructing effective and robust risk measures, and their use in portfolio optimization and rebalancing. The book focuses on signal processing approaches to model return, momentum, and mean reversion, addressing theoretical and implementation aspects. It highlights the connections between portfolio theory, sparse learning and compressed sensing, sparse eigen-portfolios, robust optimization, non-Gaussian data-driven risk measures, graphical models, causal analysis through temporal-causal modeling, and large-scale copula-based approaches. Key features: Highlights signal processing and machine learning as key approaches to quantitative finance. Offers advanced mathematical tools for high-dimensional portfolio construction, monitoring, and post-trade analysis problems. Presents portfolio theory, sparse learning and compressed sensing, sparsity methods for investment portfolios. including eigen-portfolios, model return, momentum, mean reversion and non-Gaussian data-driven risk measures with real-world applications of these techniques. Includes contributions from leading researchers and practitioners in both the signal and information processing communities, and the quantitative finance community. Introduction to Orthogonal Transforms-Ruye Wang 2012-03-08 A systematic, unified treatment of orthogonal transform methods that guides the reader from mathematical theory to problem solving in practice.

Social Signal Processing-Judee K. Burgoon 2017-05-08 Social Signal Processing is the first book to cover all aspects of the modeling, automated detection, analysis, and synthesis of nonverbal behavior in human-human and human-machine interactions. Authoritative surveys address conceptual foundations, machine analysis and synthesis of social signal processing, and applications. Foundational topics include affect perception and interpersonal coordination in communication; later chapters cover technologies for automatic detection and understanding such as computational paralinguistics and facial expression analysis and for the generation of artificial social signals such as social robots and artificial agents. The final section covers a broad spectrum of applications based on social signal processing in healthcare, deception detection, and digital cities, including detection of developmental diseases and analysis of small groups. Each chapter offers a basic introduction to its topic, accessible to students and other newcomers, and then outlines challenges and future perspectives for the benefit of experienced researchers and practitioners in the field. Robust Statistics for Signal Processing-Abdelhak M. Zoubir 2018-10-31 Understand the benefits of robust statistics for signal processing using this unique and authoritative text.

Multirate and Wavelet Signal Processing-Bruce W. Suter 1997-12-10 This innovative and in-depth book integrates the well-developed theory and practical applications of one dimensional and multidimensional multirate signal processing. Using a rigorous mathematical framework, it carefully examines the fundamentals of this rapidly growing field. Areas covered include: basic building blocks of multirate signal processing; fundamentals of multidimensional multirate signal processing; multirate filter banks; lossless lattice structures; introduction to wavelet signal processing. Multirate and Wavelet Signal Processing forms the basis for a graduate course in multirate signal processing. It includes an introduction to wavelet signal processing and emphasizes topics of ever-increasing importance for a wide range of applications. Concise and easy-to-read, this book is also a useful primer for professional engineers. Integrates the well-developed theory and practical applications of one-dimensional and multidimensional multirate signal processing Emphasizes topics of ever-increasing importance for a wide range of applications Written in a concise, easy-to-read style Uses relevant examples General mathematical formulation permits extensions of concepts to diverse applications, such as speech, imaging, video, and synthetic aperture radar Emphasizes key topics of the field, allowing the reader to make the most efficient use of time in learning the fundamentals of multirate Designed to be completely covered in a single semester or quarter

A Wavelet Tour of Signal Processing-Stephane Mallat 1999-09-14 This book is intended to serve as an invaluable reference for anyone concerned with the application of wavelets to signal processing. It has evolved from material used to teach "wavelet signal processing" courses in electrical engineering departments at Massachusetts Institute of Technology and Tel Aviv University, as well as applied mathematics departments at the Courant Institute of New York University and École Polytechnique in Paris. Provides a broad perspective on the principles and applications of transient signal processing with wavelets Emphasizes intuitive understanding, while providing the mathematical foundations and description of fast algorithms Numerous examples of real applications to noise removal, deconvolution, audio and image compression, singularity and edge detection, multifractal analysis, and time-varying frequency measurements Algorithms and numerical examples are implemented in Wavelab, which is a Matlab toolbox freely available over the Internet Content is accessible on several level of complexity, depending on the individual reader's needs New to the Second Edition Optical flow calculation and video compression algorithms Image models with bounded variation functions Bayes and Minimax theories for signal estimation 200 pages rewritten and most illustrations redrawn More problems and topics for a graduate course in wavelet signal processing, in engineering and applied mathematics

Asset Management Inventory and Data Collection- 2009 An efficient and accurate inventory of a state highway agency's assets, along with the means to assess the condition of those assets and model their performance, is critical to enabling an agency to make informed investment decisions in a Transportation Asset Management (TAM) environment. Today, new technologies provide fast and improved ways to gather, process, and analyze data. The key is to identify and gather the most useful, reliable, cost-effect information and use it to make informed decisions for asset management. Four key infrastructure areas have been identified as primary asset components; pavements, bridges, geotechnical features, and roadside appurtenances. Each area contains multiple categories and data elements important for sound decision making. Although some similarities exist in these four primary categories, the nature of data collection may differ, depending on the asset type. The, sheer number of data elements and the length of asset networks for pavements and roadside appurtenances render the automated highway speed data collection method a necessity rather than a luxury. However, the discrete nature of bridges and geotechnical features make the automated mobile data collection method on a network level unfeasible with today's technology. Important issues in the collection process include precision, subjectivity and variability of the process itself, as well as speed, safety of the survey crew, proximity of the public, cost, etc. Although previous research has attempted to address these issues and determine the most appropriate method(s), the question remains as to which roadway data collection system is best for state highway agencies given real world constraints. This research set up a "sealed envelope" experiment wherein the identification, location, description, and quality of the asset data elements are known only to NCSU researchers. Vendors are informed of only the data necessary to perform their evaluation. To support this effort at 95-mile test course near Raleigh, North Carolina was identified, which contained a sampling of pavement, roadside, geotechnical and bridge elements. This document reports on the findings from the study.

Time-Frequency Signal Analysis and Processing-Boualem Boashash 2015-12-11 Time-Frequency Signal Analysis and Processing (TFSAP) is a collection of theory, techniques and algorithms used for the analysis and processing of non-stationary signals, as found in a wide range of applications including telecommunications, radar, and biomedical engineering. This book gives the university researcher and R&D engineer insights into how to use TFSAP methods to develop and implement the engineering application systems they require. New to this edition: New sections on Efficient and Fast Algorithms; a "Getting Started" chapter enabling readers to start using the algorithms on simulated and real examples with the TFSAP toolbox, compare the results with the ones presented in the book and then insert the algorithms in their own applications and adapt them as needed. Two new chapters and twenty three new sections, including updated references. New topics including: efficient algorithms for optimal TFDs (with source code), the enhanced spectrogram, time-frequency modelling, more mathematical foundations, the relationships between QTFDs and Wavelet Transforms, new advanced applications such as cognitive radio, watermarking, noise reduction in the time-frequency domain, algorithms for Time-Frequency Image Processing, and Time-Frequency applications in neuroscience (new chapter). A comprehensive tutorial introduction to Time-Frequency Signal Analysis and Processing (TFSAP), accessible to anyone who has taken a first course in signals Key advances in theory, methodology and algorithms, are concisely presented by some of the leading authorities on the respective topics Applications written by leading researchers showing how to use TFSAP methods

Digital Rights Management for E-Commerce Systems-Drossos, Lambros 2008-10-31 "This book highlights innovative technologies used for the design and implementation of advanced e-commerce systems facilitating digital rights management and protection"--Provided by publisher.

Foundations of MIMO Communication-Robert W. Heath Jr 2018-12-06 An accessible, comprehensive and coherent treatment of MIMO communication, drawing on ideas from information theory and signal processing.

Information Fusion in Signal and Image Processing-Isabelle Bloch 2013-03-01 The area of information fusion has grown considerably during the last few years, leading to a rapid and impressive evolution. In such fast-moving times, it is important to take stock of the changes that have occurred. As such, this books offers an overview of the general principles and specificities of information fusion in signal and image processing, as well as covering the main numerical methods (probabilistic approaches, fuzzy sets and possibility theory and belief functions).

Foundations of Data Science-Avril Blum 2020-01-31 This book provides an introduction to the mathematical and algorithmic foundations of data science, including machine learning, high-dimensional geometry, and analysis of large networks. Topics include the counterintuitive nature of data in high dimensions, important linear algebraic techniques such as singular value decomposition, the theory of random walks and Markov chains, the fundamentals of and important algorithms for machine learning, algorithms and analysis for clustering, probabilistic models for large networks, representation learning including topic modelling and non-negative matrix factorization, wavelets and compressed sensing. Important probabilistic techniques are developed including the law of large numbers, tail inequalities, analysis of random projections, generalization guarantees in machine learning, and moment methods for analysis of phase transitions in large random graphs. Additionally, important structural and complexity measures are discussed such as matrix norms and VC-dimension. This book is suitable for both undergraduate and graduate courses in the design and analysis of algorithms for data.

Learning AV Foundation-Bob McCune 2014-10-24 AV Foundation for iOS and OS X® Programming—Get Started Fast! If you develop media-rich iOS or OS X apps, you can do amazing things with Apple's AV Foundation. However, the framework is extremely large, reliant on cutting-edge language features, and poorly documented. Now, there's a more productive way to master these immensely powerful technologies: Bob McCune's Learning AV Foundation. McCune's live presentations and GitHub projects have already helped thousands of Apple developers get started with AV Foundation. Building on his experience, McCune helps you gain true mastery by creating real-world apps, hands-on. You'll build a voice memo app, custom video player, video editor, and an image/video camera app. As you proceed, you'll master all the techniques you need to write your own advanced media apps from scratch. Throughout, McCune provides carefully crafted challenges and complete starter apps—all designed to help you deepen your understanding and make the most of Apple's breakthrough media framework. COVERAGE INCLUDES Understanding how AV Foundation fits in Apple's media environment and each of its key areas of functionality Enabling your apps with audio playback and recording features Enhancing video playback to deliver a richer, more dynamic experience Using AV Kit to match your user interfaces with iOS Videos or OS X QuickTime Player Developing media capture apps with real-time video processing using OpenGL ES and Core Image Implementing custom video players Integrating advanced capture features such as video zooming, face detection, barcode scanning, and high frame rate capture Mixing multiple audio tracks and automating volume control Building sophisticated non-linear, non-destructive editing apps Adding advanced video editing capabilities, such as video transitions and animation effects

Signal Processing Algorithms for Communication and Radar Systems-Kung Yao 2019-04-30 An authoritative text covering the key topics, concepts and analytical tools needed to understand modern communication and radar systems. With numerous examples, exercises and computational results, it is an invaluable resource for graduate students in electrical and computer engineering, and practitioners in communications and radar engineering.

Bootstrap Techniques for Signal Processing-Abdelhak M. Zoubir 2004-05-06 The statistical bootstrap is one of the methods that can be used to calculate estimates of a certain number of unknown parameters of a random process or a signal observed in noise, based on a random sample. Such situations are common in signal processing and the bootstrap is especially useful when only a small sample is available or an analytical analysis is too cumbersome or even impossible. This book covers the foundations of the bootstrap, its properties, its strengths and its limitations. The authors focus on bootstrap signal detection in Gaussian and non-Gaussian interference as well as bootstrap model selection. The theory developed in the book is supported by a number of useful practical examples written in MATLAB. The book is aimed at graduate students and engineers, and includes applications to real-world problems in areas such as radar and sonar, biomedical engineering and automotive engineering.

Machine Learning Refined-Jeremy Watt 2020-01-09 An intuitive approach to machine learning covering key concepts, real-world applications, and practical Python coding exercises.

Gale Directory of Publications & Broadcast Media 142 V3- 2007-07

Practical Signal Processing-Mark Owen 2007-05-17 This book, first published in 2007, introduces the basic theory of digital signal processing, with emphasis on real-world applications.

Speech and Audio Processing-Ian Vince McLoughlin 2016-07-21 With this comprehensive and accessible introduction to the field, you will gain all the skills and knowledge needed to work with current and future audio, speech, and hearing processing technologies. Topics covered include mobile telephony, human-computer interfacing through speech, medical applications of speech and hearing technology, electronic music, audio compression and reproduction, big data audio systems and the analysis of sounds in the environment. All of this is supported by numerous practical illustrations, exercises, and hands-on MATLAB® examples on topics as diverse as psychoacoustics (including some auditory illusions), voice changers, speech compression, signal analysis and visualisation, stereo processing, low-frequency ultrasonic scanning, and machine learning techniques for big data. With its pragmatic and application driven focus, and concise explanations, this is an essential resource for anyone who wants to rapidly gain a practical understanding of speech and audio processing and technology.

Understanding Signals-Michael Buriannyk 2019-05-15 Written for students as well as professionals who work with and support geophysicists, this book presents a simple and informal discussion of fundamental concepts which underlie the quantitative part of geophysical analysis and interpretation. These general concepts are applicable for an analytical approach to any phenomena that can be measured and recorded. With examples and figures created using Microsoft Excel®, this book is accessible and insightful. Topics covered include: the concept of signals based on the sine function; the summation of sine waves as a more complicated signal; the notion of Fourier series and the spectral representation of signals; digital sampling and discrete representation of signals; the discrete Fourier transform and inverse transform; the concept of filtering in the spectral domain; and the idea of filtering outside of the spectral domain, by convolution, and the relationship between the measurement and spectral domains. This book will be valuable for geologists, junior seismic interpreters, software developers, high school and university students, and geophysical professionals seeking a refresher of the basic concepts.

Proceedings of the IEEE Signal Processing Workshop on Statistical Signal Processing- 2003 .. 12th in a series of biennial workshops ..."-p. iii.

An Introduction to Statistical Signal Processing-Robert M. Gray 2004-12-02 This book describes the essential tools and techniques of statistical signal processing. At every stage theoretical ideas are linked to specific applications in communications and signal processing using a range of carefully chosen examples. The book begins with a development of basic probability, random objects, expectation, and second order moment theory followed by a wide variety of examples of the most popular random process models and their basic uses and properties. Specific applications to the analysis of random signals and systems for communicating, estimating, detecting, modulating, and other processing of signals are interspersed throughout the book. Hundreds of homework problems are included and the book is ideal for graduate students of electrical engineering and applied mathematics. It is also a useful reference for researchers in signal processing and communications.

Audio Signal Processing and Coding-Andreas Spanias 2006-09-11 An in-depth treatment of algorithms and standards for perceptual coding of high-fidelity audio, this self-contained reference surveys and addresses all aspects of the field. Coverage includes signal processing and perceptual (psychoacoustic) fundamentals, details on relevant research and signal models, details on standardization and applications, and details on performance measures and perceptual measurement systems. It includes a comprehensive bibliography with over 600 references, computer exercises, and MATLAB-based projects for use in EE multimedia, computer science, and DSP courses. An ftp site containing supplementary material such as wave files, MATLAB programs and workspaces for the students to solve some of the numerical problems and computer exercises in the book can be found at ftp://ftp.wiley.com/public/sci_tech_med/audio_signal

Fundamentals of Statistical Signal Processing-Sтивен M. Kay 2013 "For those involved in the design and implementation of signal processing algorithms, this book strikes a balance between highly theoretical expositions and the more practical treatments, covering only those approaches necessary for obtaining an optimal estimator and analyzing its performance. Author Steven M. Kay discusses classical estimation followed by Bayesian estimation, and illustrates the theory with numerous pedagogical and real-world examples."--Cover, volume 1.

A Foundation in Digital Communication-Amos Lapidot 2009-07-09 This intuitive yet rigorous introduction derives the core results of digital communication from first principles. Theory, rather than industry standards, motivates the engineering approaches, and key results are stated with all the required assumptions. The book emphasizes the geometric view, opening with the inner product, the matched filter for its computation, Parseval's theorem, the sampling theorem as an orthonormal expansion, the isometry between passband signals and their baseband representation, and the spectral-efficiency optimality of quadrature amplitude modulation (QAM). Subsequent chapters address noise, hypothesis testing, Gaussian stochastic processes, and the sufficiency of the matched filter outputs. Uniquely, there is a treatment of white noise without generalized functions, and of the power spectral density without artificial random jitters and random phases in the analysis of QAM. This systematic and insightful book, with over 300 exercises, is ideal for graduate courses in digital communication, and for anyone asking 'why' and not just 'how'.

Fundamentals of Signals and Systems with CD-ROM-Philip D. Cha 2006-07-27 Textbook providing a solid foundation in both signal processing and systems modeling using a building block approach.

Digital Waveform Generation-Pete Symons 2013-10-17 This concise overview of digital signal generation will introduce you to powerful, flexible and practical digital waveform generation techniques. These techniques, based on phase-accumulation and phase-amplitude mapping, will enable you to generate sinusoidal and arbitrary real-time digital waveforms to fit your desired waveshape, frequency, phase offset and amplitude, and to design bespoke digital waveform generation systems from scratch. Including a review of key definitions, a brief explanatory introduction to classical analogue waveform generation and its basic conceptual and mathematical foundations, coverage of recursion, DDS, IDFT and dynamic waveshape and spectrum control, a chapter dedicated to detailed examples of hardware design, and accompanied by downloadable Mathcad models created to help you explore 'what if?' design scenarios, this is essential reading for practitioners in the digital signal processing community, and for students who want to understand and apply digital waveform synthesis techniques.

Machinery Prognostics and Prognosis Oriented Maintenance Management-Jihong Yan 2014-11-10 This book gives a complete presentation of the basic essentials of machinery prognostics and prognosis oriented maintenance management, and takes a look at the cutting-edge discipline of intelligent failure prognosis technologies for condition-based maintenance. Presents an introduction to advanced maintenance systems, and discusses the key technologies for advanced maintenance by providing readers with up-to-date technologies Offers practical case studies on performance evaluation and fault diagnosis technology, fault prognosis and remaining useful life prediction and maintenance scheduling, enhancing the understanding of these technologies Pulls together recent developments and varying methods into one volume, complemented by practical examples to provide a complete reference

Multi-factor Models and Signal Processing Techniques-Serges Darolles 2013-08-02 With recent outbreaks of multiple large-scale financial crises, amplified by interconnected risk sources, a new paradigm of fundmanagement has emerged. This new paradigm leverages "embedded" quantitative processes and methods to provide more transparent, adaptive, reliable and easily implemented "risk assessment-based" practices. This book surveys the most widely used factor models employed within the field of financial asset pricing. Through the concrete application of evaluating risks in the hedge fund industry, the authors demonstrate that signal processing techniques are an interesting alternative to the selection of factors (both fundamentals and statistical factors) and can provide more efficient estimation procedures, based on lq regularized Kalman filtering for instance. With numerous illustrative examples from stock markets, this book meets the needs of both finance practitioners and graduate students in science, econometrics and finance. Contents Foreword, Rama Cont. 1. Factor Models and General Definition. 2. Factor Selection. 3. Least Squares Estimation (LSE) and Kalman Filtering (KF) for Factor Modeling: A Geometrical Perspective. 4. A Regularized Kalman Filter (rgKF) for Spiky Data. Appendix: Some Probability Densities. About the Authors Serge Darolles is Professor of Finance at Paris-Dauphine University, Vice-President of QuantValley, co-founder of QAMLab SAS, and member of the Quantitative Management Initiative (QMI) scientific committee. His research interests include financial econometrics, liquidity and hedge fund analysis. He has written numerous articles, which have been published in academic journals. Patrick Duvaut is currently the Research Director of TelecomParisTech, France. He is co-founder of QAMLab SAS, and member of the Quantitative Management Initiative (QMI) scientific committee. His fields of expertise encompass statistical signal processing, digital communications, embedded systems and QUANT finance. Emmanuelle Jay is co-founder and President of QAMLab SAS. She has worked at Aequam Capital as co-head of R&D since April 2011 and is member of the Quantitative Management Initiative (QMI) scientific committee. Her research interests include SP for finance, quantitative and statistical finance, and hedge fund analysis.

Probability, Random Processes, and Statistical Analysis-Hisashi Kobayashi 2011-12-15 Together with the fundamentals of probability, random processes and statistical analysis, this insightful book also presents a broad range of advanced topics and applications. There is extensive coverage of Bayesian vs. frequentist statistics, time series and spectral representation, inequalities, bound and approximation, maximum-likelihood estimation and the expectation-maximization (EM) algorithm, geometric Brownian motion and Itô process. Applications such as hidden Markov models (HMM), the Viterbi, BCJR, and Baum-Welch algorithms, algorithms for machine learning, Wiener and Kalman filters, and queueing and loss networks are treated in detail. The book will be useful to students and researchers in such areas as communications, signal processing, networks, machine learning, bioinformatics, econometrics and mathematical finance. With a solutions manual, lecture slides, supplementary materials and MATLAB programs all available online, it is ideal for classroom teaching as well as a valuable reference for professionals.

The Mathematics of Signal Processing-Sтивен B. Damelin 2012-01 Arising from courses taught by the authors, this largely self-contained treatment is ideal for mathematicians who are interested in applications or for students from applied fields who want to understand the mathematics behind their subject. Early chapters cover Fourier analysis, functional analysis, probability and linear algebra, all of which have been chosen to prepare the reader for the applications to come. The book includes rigorous proofs of core results in compressive sensing and wavelet convergence. Fundamental is the treatment of the linear system $y = \Phi x$ in both finite and infinite dimensions. There are three possibilities: the system is determined, overdetermined or underdetermined, each with different aspects. The authors assume only basic familiarity with advanced calculus, linear algebra and matrix theory and modest familiarity with signal processing, so the book is accessible to students from the advanced undergraduate level. Many exercises are also included.

Foundations of Accounting-R. J. Chambers 1995

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