



# Stochastic Processes in Engineering Systems (Springer Texts in Electrical Engineering)

*E. Wong, Bruce Hajek*

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**Stochastic Processes in Engineering Systems (Springer Texts in Electrical Engineering)** E. Wong, Bruce Hajek

This book is a revision of *Stochastic Processes in Information and Dynamical Systems* written by the first author (E.W.) and published in 1971. The book was originally written, and revised, to provide a graduate level text in stochastic processes for students whose primary interest is its applications. It treats both the traditional topic of stationary processes in linear time-invariant systems as well as the more modern theory of stochastic systems in which dynamic structure plays a profound role. Our aim is to provide a high-level, yet readily accessible, treatment of those topics in the theory of continuous-parameter stochastic processes that are important in the analysis of information and dynamical systems. The theory of stochastic processes can easily become abstract. In dealing with it from an applied point of view, we have found it difficult to decide on the appropriate level of rigor. We intend to provide just enough mathematical machinery so that important results can be stated PREFACE vi with precision and clarity; so much of the theory of stochastic processes is inherently simple if the suitable framework is provided. The price of providing this framework seems worth paying even though the ultimate goal is in applications and not the mathematics per se.

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