

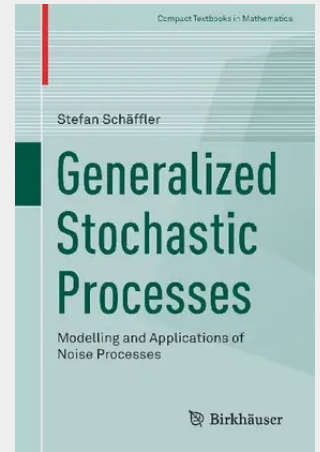
Generalized Stochastic Processes

Modelling and Applications of Noise Processes

This textbook shall serve a double purpose: first of all, it is a book about generalized stochastic processes, a very important but highly neglected part of probability theory which plays an outstanding role in noise modelling. Secondly, this textbook is a guide to noise modelling for mathematicians and engineers to foster the interdisciplinary discussion between mathematicians (to provide effective noise models) and engineers (to be familiar with the mathematical background of noise modelling in order to handle noise models in an optimal way). Two appendices on "A Short Course in Probability Theory" and "Spectral Theory of Stochastic Processes" plus a well-chosen set of problems and solutions round this compact textbook off.

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