Non-Linear Transformations of Stochastic Processes

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Non-Linear Transformations of Stochastic Processes
Non-Linear Transformations of Stochastic Processes focuses on the approaches, methodologies, transformations, and computations involved in the non-linear transformations of stochastic processes.

The selection first underscores some problems of the theory of stochastic processes and the transmission of random functions through non-linear systems. Discussions focus on the transformation of moment functions for the general non-linear transformation; conversion formulas for correlation functions; transformation of moment functions for the simplest type of non-linear transformation; and normalization of the linear system of probability distribution laws. The text then ponders on quasi-moment functions in the theory of random processes and correlation functions in the theory of the Brownian motion generalization of the Fokker-Planck equation.

The manuscript elaborates on the correlation functions of random sequences of rectangular pulses; method of determining the envelope of quasi-harmonic fluctuations; and the problem of measuring electrical fluctuations with the aid of thermoelectric devices. The book then examines the effect of signal and noise on non-linear elements and the approximate method of calculating the correlation function of stochastic signals.

The selection is a dependable source of information for researchers interested in the non-linear transformations of stochastic processes.

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