

# README

## MATLAB<sup>®</sup> practise to Stationary stochastic processes for scientists and engineers

by

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This packet contains instructions and material for MATLAB practise with stationary stochastic processes in conjunction with the textbook *Stationary stochastic processes for scientists and engineers*, Chapman & Hall, 2013. It is based on educational material used in the course for engineers that is given at Lund University.

**Matlabhints:** general hints and listing and help text to special m-files and data files.

**SSPLab1:** instructions for a computer exercise on process simulation and on estimation of covariance function and spectral densities.

**SSPLab2:** instructions for a computer exercise on AR- and MA-processes.

**SSPLab3:** instructions for a computer exercise on spectrum and cross-spectrum estimation.

**ssproutines:** folder with special MATLAB m-files for the exercises.

**sspdata:** folder with data used in the exercises.

**Wafo tutorial:** a tutorial for the WAFO toolbox.

**AllMatlabMaterial:** zip-file with all material.