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Course code: MAT303
Semester: V

PROBABILITY AND RANDOM PROCESSES
(FOR STUDENTS OF ECE)

COURSE OBJECTIVE:

The course aims to train the learner to:

- Understand probability theory and statistics and thereby solve problems relevant to communication engineering.
- Know the foundations of inferential statistical analysis that are predominantly employed in varied applications.
- Understand and distinguish among various statistical and random processes techniques.
- Familiarize with a variety of random processes and be able to choose and study their characteristics.

UNIT – I: Probability and Distributions   **15 Periods**

Basic concept of probability – Conditional probability and Baye's Theorem – Concept of a Random variable – Transformation of random variables – Cumulative Distribution Function (CDF) – Probability Density Function – Basic Statistical Properties of a Random variable and Expected Values – Moments – Moment Generating Functions – Binomial, Poisson, Normal and Erlang Distributions

UNIT – II: Tests of Hypothesis   **10 Periods**

Introduction to inferential statistics – Procedure for Testing of Hypothesis – Tests of significance for large samples – Difference between sample proportion and population proportion – Difference between two sample proportions – Test of significance for small samples – Student's t-distribution – Difference between sample mean and population – Difference between two sample means – F distribution – Chi Square distribution – Goodness of fit – Independence of Attributes.

UNIT – III: Random Processes   **10 Periods**

Classification of random processes – Methods of description of a random process – Analytical representation of a random process – Special classes of random processes – Multiplicative random process - Average values of random processes – Stationarity – Examples of wide sense stationary process and strict sense stationary process Autocorrelation function and its properties – Cross correlation function and its properties – Power Spectral density – Weiner Khinchin's Theorem - Linear time invariant systems.

UNIT – IV: Special Classes of Random Processes   **10 Periods**

Introduction – Poisson Process – Birth and Death Process – Difference Equations – Pure Birth process – Yule - Furry Process – Renewal Process – Discrete state – Discrete Time renewal process – Discrete state continuous parameter Renewal Process – Solution to Renewal equations.

Probabilty Statistics And Random Processes

Louis Sandy Maisel

Probabilty Statistics And Random Processes:

    Introduction to Probability, Statistics, and Random Processes Hossein Pishro-Nik,2014-08-15 The book covers basic concepts such as random experiments probability axioms conditional probability and counting methods single and multiple random variables discrete continuous and mixed as well as moment generating functions characteristic functions random vectors and inequalities limit theorems and convergence introduction to Bayesian and classical statistics random processes including processing of random signals Poisson processes discrete time and continuous time Markov chains and Brownian motion simulation using MATLAB and R   Probability,Statistics and Random Processes Pappu Kousalya,2013 Probability Statistics and Random Processes is designed to meet the requirements of students and is intended for beginners to help them understand the concepts from the first principles Spread across 16 chapters it discusses the theoretical aspects that have been refined and updated to reflect the current developments in the subjects It expounds on theoretical concepts that have immense practical applications giving adequate proofs to establish significant theorems   *Probability, Statistics and Random Processes* T. Veerarajan,2008   **Probability, Statistics, and Stochastic Processes** Peter Olofsson,2011-07-20 A mathematical and intuitive approach to probability statistics and stochastic processes This textbook provides a unique balanced approach to probability statistics and stochastic processes Readers gain a solid foundation in all three fields that serves as a stepping stone to more advanced investigations into each area This text combines a rigorous calculus based development of theory with a more intuitive approach that appeals to readers sense of reason and logic an approach developed through the author s many years of classroom experience The text begins with three chapters that develop probability theory and introduce the axioms of probability random variables and joint distributions The next two chapters introduce limit theorems and simulation Also included is a chapter on statistical inference with a section on Bayesian statistics which is an important though often neglected topic for undergraduate level texts Markov chains in discrete and continuous time are also discussed within the book More than 400 examples are interspersed throughout the text to help illustrate concepts and theory and to assist the reader in developing an intuitive sense of the subject Readers will find many of the examples to be both entertaining and thought provoking This is also true for the carefully selected problems that appear at the end of each chapter This book is an excellent text for upper level undergraduate courses While many texts treat probability theory and statistical inference or probability theory and stochastic processes this text enables students to become proficient in all three of these essential topics For students in science and engineering who may take only one course in probability theory mastering all three areas will better prepare them to collect analyze and characterize data in their chosen fields   *Probability, Statistics and Random Processes* P. Kousalya,2013   **Probability, Statistics, and Random Processes for Engineers** Henry Stark,John W. Woods,2012 For courses in Probability and Random Processes Probability Statistics and Random Processes for Engineers 4e is a comprehensive treatment of probability and random processes that

more than any other available source combines rigor with accessibility Beginning with the fundamentals of probability theory and requiring only college level calculus the book develops all the tools needed to understand more advanced topics such as random sequences continuous time random processes and statistical signal processing The book progresses at a leisurely pace never assuming more knowledge than contained in the material already covered Rigor is established by developing all results from the basic axioms and carefully defining and discussing such advanced notions as stochastic convergence stochastic integrals and resolution of stochastic processes *Probability, Statistics, and Stochastic Processes for Engineers and Scientists* Aliakbar Montazer Haghighi,Indika Wickramasinghe,Emmanuel A. Appiah,2020-07-14 2020 Taylor Francis Award Winner for Outstanding New Textbook Featuring recent advances in the field this new textbook presents probability and statistics and their applications in stochastic processes This book presents key information for understanding the essential aspects of basic probability theory and concepts of reliability as an application The purpose of this book is to provide an option in this field that combines these areas in one book balances both theory and practical applications and also keeps the practitioners in mind Features Includes numerous examples using current technologies with applications in various fields of study Offers many practical applications of probability in queueing models all of which are related to the appropriate stochastic processes continuous time such as waiting time and fuzzy and discrete time like the classic Gambler s Ruin Problem Presents different current topics like probability distributions used in real world applications of statistics such as climate control and pollution Different types of computer software such as MATLAB Minitab MS Excel and R as options for illustration programing and calculation purposes and data analysis Covers reliability and its application in network queues *Probability, Statistics, and Random Processes for Electrical Engineering* Alberto Leon-Garcia,2008 While helping students to develop their problem solving skills the author motivates students with practical applications from various areas of ECE that demonstrate the relevance of probability theory to engineering practice **Probability, Statistics and Random Processes** Louis Maisel,1983-01 Probability, Statistics And Random Processes T. Veerarajan,2002-11 **Student's Solutions Guide for Introduction to Probability, Statistics, and Random Processes** Hossein Pishro-Nik,2016-06-20 Since the 2014 publication of Introduction to Probability Statistics and Random Processes many have requested the distribution of solutions to the problems in the textbook This book contains guided solutions to the odd numbered end of chapter problems found in the companion textbook Student s Solutions Guide for Introduction to Probability Statistics and Random Processes has been published to help students better understand the subject and learn the necessary techniques to solve the problems Additional materials such as videos lectures and calculators are available at www probabilitycourse com Statistics of Random Processes II R.S. Liptser,A.N. Shiryayev,2013-04-17 **Probability, Statistics and Random Processes** Louis Sandy Maisel,1971 **Introduction to Probability, Statistics, and Random Processes** Charles Griggs,2023-06-14 Probability and statistics are the parts of mathematics that deal with the rules that

govern random events They also collect analyze interpret and display numerical data The study of gambling and insurance in the 17th century gave rise to probability which is now an essential tool in both the social and natural sciences Measurements might be said to have its starting point in registration counts required millennia prior however as a distinct scientific field it was developed in the early 19th century as a mathematical tool for analyzing such numbers and as the study of populations economies and moral actions See probability theory and statistics for more in depth technical information on these topics

Probability, Random Variables, Statistics, and Random Processes Ali Grami,2019-03-04 Probability Random Variables Statistics and Random Processes Fundamentals Applications is a comprehensive undergraduate level textbook With its excellent topical coverage the focus of this book is on the basic principles and practical applications of the fundamental concepts that are extensively used in various Engineering disciplines as well as in a variety of programs in Life and Social Sciences The text provides students with the requisite building blocks of knowledge they require to understand and progress in their areas of interest With a simple clear cut style of writing the intuitive explanations insightful examples and practical applications are the hallmarks of this book The text consists of twelve chapters divided into four parts Part I Probability Chapters 1 3 lays a solid groundwork for probability theory and introduces applications in counting gambling reliability and security Part II Random Variables Chapters 4 7 discusses in detail multiple random variables along with a multitude of frequently encountered probability distributions Part III Statistics Chapters 8 10 highlights estimation and hypothesis testing Part IV Random Processes Chapters 11 12 delves into the characterization and processing of random processes Other notable features include Most of the text assumes no knowledge of subject matter past first year calculus and linear algebra With its independent chapter structure and rich choice of topics a variety of syllabi for different courses at the junior senior and graduate levels can be supported A supplemental website includes solutions to about 250 practice problems lecture slides and figures and tables from the text Given its engaging tone grounded approach methodically paced flow thorough coverage and flexible structure Probability Random Variables Statistics and Random Processes Fundamentals Applications clearly serves as a must textbook for courses not only in Electrical Engineering but also in Computer Engineering Software Engineering and Computer Science   Probability and Stochastic Processes Roy D. Yates,David J. Goodman,2025-01-13

From Stochastic Calculus to Mathematical Finance Yu. Kabanov,R. Liptser,J. Stoyanov,2007-04-03 Dedicated to the Russian mathematician Albert Shiryaev on his 70th birthday this is a collection of papers written by his former students co authors and colleagues The book represents the modern state of art of a quickly maturing theory and will be an essential source and reading for researchers in this area Diversity of topics and comprehensive style of the papers make the book attractive for PhD students and young researchers   Probability and Random Processes Wilbur B. Davenport,1970

Probability, Random Variables, and Random Processes John J. Shynk,2012-10-15 Probability Random Variables and Random Processes is a comprehensive textbook on probability theory for engineers that provides a more rigorous

mathematical framework than is usually encountered in undergraduate courses It is intended for first year graduate students who have some familiarity with probability and random variables though not necessarily of random processes and systems that operate on random signals It is also appropriate for advanced undergraduate students who have a strong mathematical background The book has the following features Several appendices include related material on integration important inequalities and identities frequency domain transforms and linear algebra These topics have been included so that the book is relatively self contained One appendix contains an extensive summary of 33 random variables and their properties such as moments characteristic functions and entropy Unlike most books on probability numerous figures have been included to clarify and expand upon important points Over 600 illustrations and MATLAB plots have been designed to reinforce the material and illustrate the various characterizations and properties of random quantities Sufficient statistics are covered in detail as is their connection to parameter estimation techniques These include classical Bayesian estimation and several optimality criteria mean square error mean absolute error maximum likelihood method of moments and least squares The last four chapters provide an introduction to several topics usually studied in subsequent engineering courses communication systems and information theory optimal filtering Wiener and Kalman adaptive filtering FIR and IIR and antenna beamforming channel equalization and direction finding This material is available electronically at the companion website Probability Random Variables and Random Processes is the only textbook on probability for engineers that includes relevant background material provides extensive summaries of key results and extends various statistical techniques to a range of applications in signal processing   **Probability, Random Processes, and Estimation Theory for Engineers** Henry Stark,John William Woods,1986 A treatment of probability and random processes

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