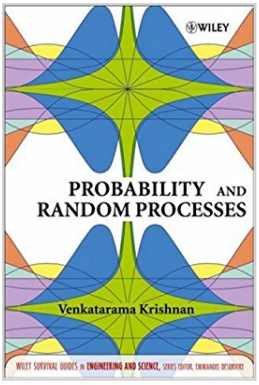

Probability and Random Processes

By Venkatarama Krishnan

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A resource for probability AND random processes, with hundreds of worked examples and probability and Fourier transform tables

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* Random variables and most of their frequently used discrete and continuous probability distribution functions
* Moments, transformations, and convergences of random variables
* Characteristic, generating, and moment-generating functions
* Computer generation of random variates
* Estimation theory and the associated orthogonality principle
* Linear vector spaces and matrix theory with vector and matrix differentiation concepts
* Vector random variables
* Random processes and stationarity concepts
* Extensive classification of random processes
* Random processes through linear systems and the associated Wiener and Kalman filters
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Several probability tables with accuracy up to nine decimal places are provided in the appendices for quick reference. A special feature is the graphical

presentation of the commonly occurring Fourier transforms, where both time and frequency functions are drawn to scale.

This book is of particular value to undergraduate and graduate students in electrical, computer, and civil engineering, as well as students in physics and applied mathematics. Engineers, computer scientists, biostatisticians, and researchers in communications will also benefit from having a single resource to address most issues in probability and random processes.

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Probability and Random Processes By Venkatarama Krishnan Bibliography

- Sales Rank: #2975082 in Books
- Published on: 2006-07-11
- Original language: English
- Number of items: 1
- Dimensions: 10.02" h x 1.61" w x 7.24" l, 3.05 pounds
- Binding: Hardcover
- 723 pages

Editorial Review

Review
"…an excellent read for students who wish to deepen and enrich their understanding of random processes…" (*Technometrics*, August 2007)

"A very readable and pleasant book for students and researchers alike." (*CHOICE*, January 2007)

"This book is of particular value to students and professionals in electrical, computer, and civil engineering, physics, communications, biostatic[s]…and applied mathematics." (*PTC Express*, March 2007)

"…an exceptional reference…" (*Computing Reviews.com*, February 1, 2007)

"This book is recommended to libraries and all who are interested in statistics, especially engineers and econometrics." (*Chemistry World*, August 2007)

"…a single resource to address most issues in probability and random processes." (*Zentralblatt MATH*, 1105, 85)

From the Back Cover
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