



# Probability & Random Processes for Engineers

*J. Ravichandran*

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## **Probability & Random Processes for Engineers** J. Ravichandran

"Probability and Random Processes for Engineers" is recommended as a textbook for the courses related to Probability and Random Processes for engineering students at both graduate and post-graduate levels. The book contains nine chapters that are well organized and presented in order as the contents progress from one topic in one chapter to another topic in the proceeding chapters. In addition, there are appendixes that help in knowing some of the derivations for the results used in the text. Clearly, the book is user friendly, as it explains the concepts with suitable examples and graphical representations before solving problems. Since the concepts of random processes are built upon the concepts of probability and statistics, one entirely dedicated chapter for the topics on probability and statistics is included in this book. **Key Features:** Nine well organized chapters Full coverage of important probability concepts and distributions Full coverage of multivariate normal distribution Full coverage of concepts of random processes Full coverage of stationarity of random processes Full coverage of autocorrelation and its properties Full coverage of standard distribution-based special processes Full coverage Markov process and Marko chains Explanation with suitable examples and graphical representations Solved problems with illustrations for easy understanding More than 200 problems in total 100 solved examples 100-exercise problems with answers A number of graphs. Contents: 1. An overview of random variables and probability distributions 2. Introduction to random processes 3. Stationarity of random processes 4. Autocorrelation and its properties 5. Binomial and poisson processes 6. Normal process (gaussian process) 7. Spectrum estimation: ergodicity 8. Power spectrum: power spectral density functions 9. Markov process and markov chain. Audience: B.Tech., B.E., M.Tech., M.E., and M.Sc.,(Mathematics and Statistics) Students.

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