

MA8451 PROBABILITY AND RANDOM PROCESSES

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UNIT I PROBABILITY AND RANDOM VARIABLES 12

Probability – Axioms of probability – Conditional probability – Baye's theorem - Discrete and continuous random variables – Moments – Moment generating functions – Binomial, Poisson, Geometric, Uniform, Exponential and Normal distributions.

UNIT II TWO - DIMENSIONAL RANDOM VARIABLES 12

Joint distributions – Marginal and conditional distributions – Covariance – Correlation and linear regression – Transformation of random variables – Central limit theorem (for independent and identically distributed random variables).

UNIT III RANDOM PROCESSES 12

Classification – Stationary process – Markov process - Markov chain - Poisson process – Random telegraph process.

UNIT IV CORRELATION AND SPECTRAL DENSITIES 12

Auto correlation functions – Cross correlation functions – Properties – Power spectral density – Cross spectral density – Properties.

UNIT V LINEAR SYSTEMS WITH RANDOM INPUTS 12

Linear time invariant system – System transfer function – Linear systems with random inputs – Auto correlation and cross correlation functions of input and output.

TEXT BOOKS:

1. Ibe, O.C., "Fundamentals of Applied Probability and Random Processes ", 1st Indian Reprint, Elsevier, 2007.
2. Peebles, P.Z., "Probability, Random Variables and Random Signal Principles ", Tata McGraw Hill, 4th Edition, New Delhi, 2002.

REFERENCES:

1. Cooper. G.R., McGillem. C.D., "Probabilistic Methods of Signal and System Analysis", Oxford University Press, New Delhi, 3rd Indian Edition, 2012.
2. Hwei Hsu, "Schaum's Outline of Theory and Problems of Probability, Random Variables and Random Processes ", Tata McGraw Hill Edition, New Delhi, 2004.
3. Miller. S.L. and Childers. D.G., —Probability and Random Processes with Applications to Signal Processing and Communications ", Academic Press, 2004.
4. Stark. H. and Woods. J.W., —Probability and Random Processes with Applications to Signal Processing ", Pearson Education, Asia, 3rd Edition, 2002.
5. Yates. R.D. and Goodman. D.J., —Probability and Stochastic Processes", Wiley India Pvt. Ltd, Bangalore, 2nd Edition, 2012.