



Probability and Random Processes

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The second edition enhanced with new chapters, figures, and appendices to cover the new developments in applied mathematical functions

This book examines the topics of applied mathematical functions to problems that engineers and researchers solve daily in the course of their work. The text covers set theory, combinatorics, random variables, discrete and continuous probability, distribution functions, convergence of random variables, computer generation of random variates, random processes and stationarity concepts with associated autocovariance and cross covariance functions, estimation theory and Wiener and Kalman filtering ending with two applications of probabilistic methods. Probability tables with nine decimal place accuracy and graphical Fourier transform tables are included for quick reference. The author facilitates understanding of probability concepts for both students and practitioners by presenting over 450 carefully detailed figures and illustrations, and over 350 examples with every step explained clearly and some with multiple solutions.

Additional features of the second edition of *Probability and Random Processes* are:

- Updated chapters with new sections on Newton-Pepys' problem; Pearson, Spearman, and Kendal correlation coefficients; adaptive estimation techniques; birth and death processes; and renewal processes with generalizations
- A new chapter on Probability Modeling in Teletraffic Engineering written by Kavitha Chandra
- An eighth appendix examining the computation of the roots of discrete probability-generating functions

With new material on theory and applications of probability, *Probability and Random Processes, Second Edition* is a thorough and comprehensive reference for commonly occurring problems in probabilistic methods and their applications.



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Editorial Review

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Venkatarama Krishnan, PhD., is Professor Emeritus in the Department of Electrical and Computer Engineering at the University of Massachusetts at Lowell. He has served as a consultant to the Dynamics Research Corporation, the U.S. Department of Transportation, and Bell Laboratories. Dr. Krishnan's research includes estimation of steady-state queue distribution, tomographic imaging, aerospace, control, communications, and stochastic systems. Dr. Krishnan is a senior member of the IEEE and listed in Who is Who in America.

About the Author

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