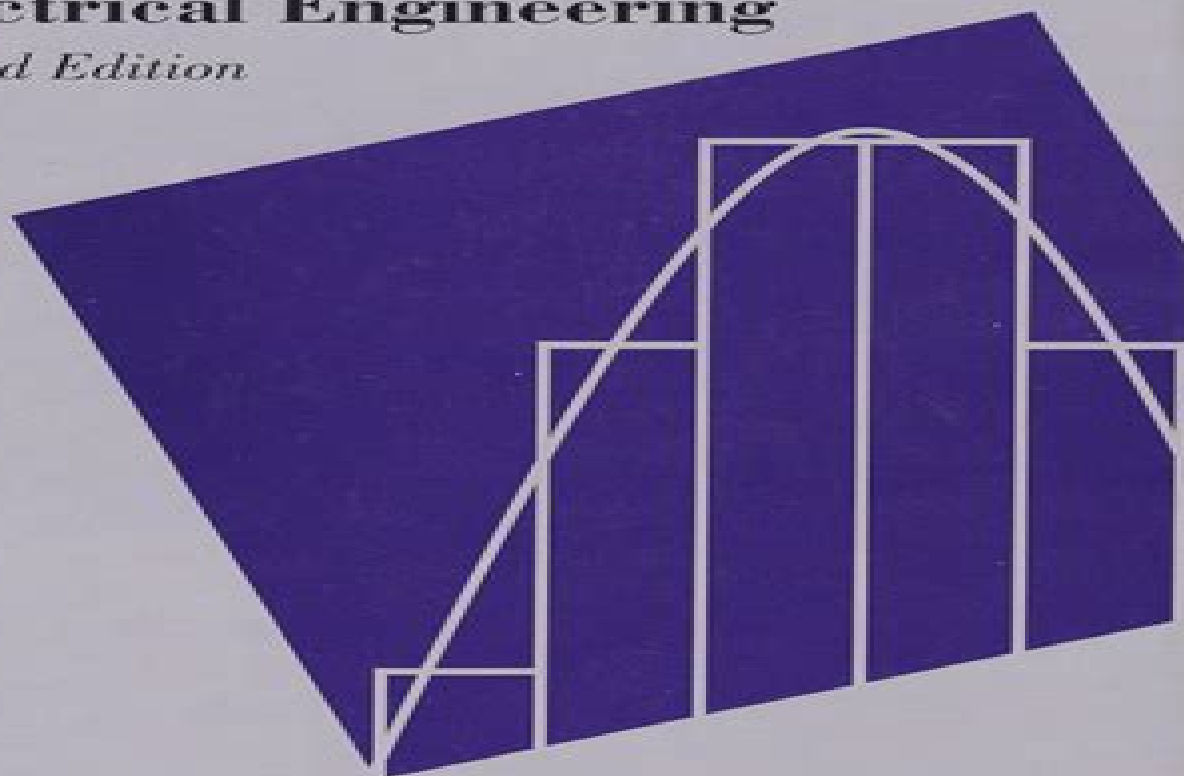


Probability and Random Processes for Electrical Engineering

Second Edition



Alberto Leon-Garcia

Probability And Random Processes For Electrical Engineering

John A. Gubner



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discrete and continuous random variables The later chapters have a more specialized coverage including random vectors Gaussian random vectors random processes Markov Chains and convergence Describing tools and results that are used extensively in the field this is more than a textbook it is also a reference for researchers working in communications signal processing and computer network traffic analysis With over 300 worked examples some 800 homework problems and sections for exam preparation this is an essential companion for advanced undergraduate and graduate students Further resources for this title including solutions for Instructors only are available online at www.cambridge.org/9780521864701

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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

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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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