

Probability, Random Variables and Stochastic Processes

By Athanasios Papoulis, S. Unnikrishna Pillai

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The fourth edition of "Probability, Random Variables and Stochastic Processes" has been updated significantly from the previous edition, and it now includes co-author S. Unnikrishna Pillai of Polytechnic University. The book is intended for a senior/graduate level course in probability and is aimed at students in electrical engineering, math, and physics departments. The authors' approach is to develop the subject of probability theory and stochastic processes as a deductive discipline and to illustrate the theory with basic applications of engineering interest. Approximately 1/3 of the text is new material - this material maintains the style and spirit of previous editions. In order to bridge the gap between concepts and applications, a number of additional examples have been added for further clarity, as well as several new topics.

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This text is a classic in probability, statistics, and estimation and in the application of these fields to modern engineering problems. *Probability, Random Variables, and Stochastic Processes* assumes a strong college mathematics background. The first half of the text develops the basic machinery of probability and statistics from first principles while the second half develops applications of the basic theory. Topics in the first section include probability distributions and densities, random variables and vectors, expectations, covariance, correlations, functions of random variables and vectors, and conditional distributions and densities. In this third edition of the text, the second half of the book has been substantially updated and expanded to include new or revised discussions of the following topics: mean square estimation, likelihood tests, maximum entropy methods, Monte Carlo techniques, spectral representations and estimation, sampling theory, bispectra and system identification, cyclostationary processes, deterministic signals in noise, and the Wiener and Kalman filters. *Probability, Random Variables, and Stochastic Processes* covers a remarkable density of material and the clarity of both presentation and notation make this book invaluable as a text and a reference.

About the Author
S. Unnikrishna Pillai is a Professor of Electrical and Computer Engineering at Polytechnic Institute of NYU in Brooklyn, New York. His research interests include radar signal processing, blind identification, spectrum estimation, data recovery and wavform diversity. Dr. Pillai is the author of Array Signal Processign and co-author of Spectrum Estimation and system Identification, Prof. Papoulis' Probability, Random Variables and Stochastic processes (Fourth edition), and Space Based Radar - Theory & Applications.

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