

Probability & Random Process

Formulas

UNIT-I (RANDOM VARIABLES)

1) Discrete random variable:

A random variable whose set of possible values is either finite or countably infinite is called discrete random variable.

Eg: (i) Let X represent the sum of the numbers on the 2 dice, when two dice are thrown. In this case the random variable X takes the values 2, 3, 4, 5, 6, 7, 8, 9, 10, 11 and 12. So X is a discrete random variable.

(ii) Number of transmitted bits received in error.

2) Continuous random variable:

A random variable X is said to be continuous if it takes all possible values between certain limits.

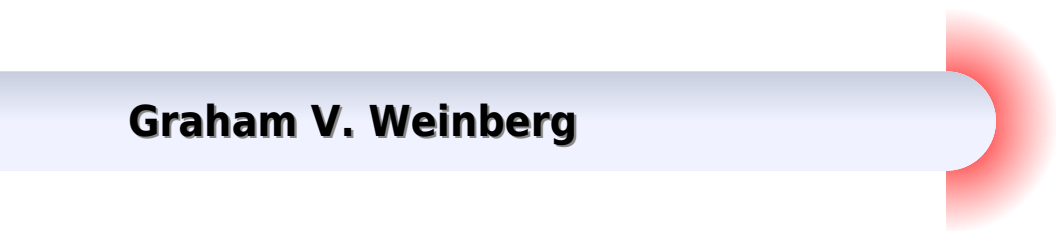
Eg: The length of time during which a vacuum tube installed in a circuit functions is a continuous random variable, number of scratches on a surface, proportion of defective parts among 1000 tested, number of transmitted in error.

3)

Sl.No.	Discrete random variable	Continuous random variable
1	$\sum_{i=1}^{\infty} p(x_i) = 1$	$\int_{-\infty}^{\infty} f(x)dx = 1$
2	$F(x) = P[X \leq x]$	$F(x) = P[X \leq x] = \int_{-\infty}^x f(x)dx$
3	Mean = $E[X] = \sum_i x_i p(x_i)$	Mean = $E[X] = \int_{-\infty}^{\infty} xf(x)dx$
4	$E[X^2] = \sum_i x_i^2 p(x_i)$	$E[X^2] = \int_{-\infty}^{\infty} x^2 f(x)dx$
5	$\text{Var}(X) = E(X^2) - [E(X)]^2$	$\text{Var}(X) = E(X^2) - [E(X)]^2$
6	Moment = $E[X^r] = \sum_i x_i^r p_i$	Moment = $E[X^r] = \int_{-\infty}^{\infty} x^r f(x)dx$
7	M.G.F	M.G.F

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Graham V. Weinberg



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Probability and Random Processes, 2010 **Probability, Random Processes And Queuing Theory** Moorthy Et.Al*,2010 **Discrete Communication Systems** Stevan Berber,2021 This is the first textbook which presents the theory of pure discrete communication systems and its relation to the existing theory of digital communication It is written for undergraduate and graduate students and for practicing engineers **Random Processes in Nuclear Reactors** M. M. R. Williams,2013-10-22 Random Processes in Nuclear Reactors describes the problems that a nuclear engineer may meet which involve random fluctuations and sets out in detail how they may be interpreted in terms of various models of the reactor system Chapters set out to discuss topics on the origins of random processes and sources the general technique to zero power problems and bring out the basic effect of fission and fluctuations in the lifetime of neutrons on the measured response the interpretation of power reactor noise and associated problems connected with mechanical hydraulic and thermal noise sources The book will be very useful to nuclear engineers *Fundamentals of Statistical Signal Processing* Steven M. Kay,2013 For those involved in the design and implementation of signal processing algorithms this book strikes a balance between highly theoretical expositions and the more practical treatments covering only those approaches necessary for obtaining an optimal estimator and analyzing its performance Author Steven M Kay discusses classical estimation followed by Bayesian estimation and illustrates the theory with numerous pedagogical and real world examples Cover volume 1 Metric Characterization of Random Variables and Random Processes Valerii Vladimirovich Buldygin, IŮ. V. Kozachenko,2000-01-01 The topic covered in this book is the study of metric and other close characteristics of different spaces and classes of random variables and the application of the entropy method to the investigation of properties of stochastic processes whose values or increments belong to given spaces The following processes appear in detail pre Gaussian processes shot noise processes representable as integrals over processes with independent increments quadratically Gaussian processes and in particular correlogram type estimates of the correlation function of a stationary Gaussian process jointly strictly sub Gaussian processes etc The book consists of eight chapters divided into four parts The first part deals with classes of random variables and their metric characteristics The second part presents properties of stochastic processes imbedded into a space of random variables discussed in the first part The third part considers applications of the general theory The fourth part outlines the necessary auxiliary material Problems and solutions presented show the intrinsic relation existing between probability methods analytic methods and functional methods in the theory of stochastic processes The concluding sections Comments and References gives references to the literature used by the authors in writing the book **Handbook of Research on Software-Defined and Cognitive Radio Technologies for Dynamic Spectrum Management** Kaabouch, Naima,Hu, Wen-Chen,2014-10-31 The inadequate use of wireless spectrum resources has recently motivated researchers and practitioners to look for new ways to improve resource efficiency As a

result new cognitive radio technologies have been proposed as an effective solution The Handbook of Research on Software Defined and Cognitive Radio Technologies for Dynamic Spectrum Management examines the emerging technologies being used to overcome radio spectrum scarcity Providing timely and comprehensive coverage on topics pertaining to channel estimation spectrum sensing communication security frequency hopping and smart antennas this research work is essential for use by educators industrialists and graduate students as well as academicians researching in the field *Sci-tech Book Profiles* ,1965 Includes title page table of contents list of contributors preface and all indexes of each book **A New**

Target Detector Based on Geometrical Perturbation Filters for Polarimetric Synthetic Aperture Radar (POL-SAR)

Armando Marino,2012-01-25 This thesis presents a groundbreaking methodology for the radar international community The detection approach introduced namely perturbation analysis is completely novel showing a remarkable capability of thinking outside the box Perturbation analysis is able to push forward the performance limits of current algorithms allowing the detection of targets smaller than the resolution cell and highly embedded in clutter The methodology itself is extraordinary flexible and has already been used in two other large projects funded by the ESA European Space Agency M POL for maritime surveillance and DRAGON 2 for land classification with particular attention to forests This book is a perfectly organised piece of work where every detail and perspective is taken into account in order to provide a comprehensive vision of the problems and solutions Space-Time Adaptive Processing for Radar, Second Edition J.R. Guerci,2014-11-01 Space time adaptive

processing STAP is an exciting technology for advanced radar systems that allows for significant performance enhancements over conventional approaches Based on a time tested course taught in industry government and academia this second edition reviews basic STAP concepts and methods placing emphasis on implementation in real world systems It addresses the needs of radar engineers who are seeking to apply effective STAP techniques to their systems and serves as an excellent reference for non radar specialists with an interest in the signal processing applications of STAP Engineers find the analysis tools they need to assess the impact of STAP on a variety of important radar applications A toolkit of STAP algorithms and implementation techniques allows practitioners the flexibility of adapting the best methods to their application In addition this second edition adds brand new coverage on STAP on Transmit and Knowledge Aided STAP KA STAP **Chemical**

Engineering Tanase Gh. Dobre,José G. Sanchez Marcano,2007-06-18 A description of the use of computer aided modeling and simulation in the development integration and optimization of industrial processes The two authors elucidate the entire procedure step by step from basic mathematical modeling to result interpretation and full scale process performance analysis They further demonstrate similitude comparisons of experimental results from different systems as a tool for broadening the applicability of the calculation methods Throughout the book adopts a very practical approach addressing actual problems and projects likely to be encountered by the reader as well as fundamentals and solution strategies for complex problems It is thus equally useful for student and professional engineers and chemists involved in industrial process and production plant

design construction or upgrading **Scientific and Technical Aerospace Reports** ,1967 **Limit Theorems for Functionals of Random Walks** A. N. Borodin, Il'dar Abdulovich Ibragimov, 1995 This book examines traditional problems in the theory of random walks limit theorems for additive and multiadditive functionals defined on a random walk Although the problems are traditional the methods presented here are new The book is intended for experts in probability theory and its applications as well as for undergraduate and graduate students specializing in these areas *Sci-tech News* ,2005

Transionospheric Synthetic Aperture Imaging Mikhail Gilman, Erick Smith, Semyon Tsynkov, 2017-04-13 This landmark monograph presents the most recent mathematical developments in the analysis of ionospheric distortions of SAR images and offers innovative new strategies for their mitigation As a prerequisite to addressing these topics the book also discusses the radar ambiguity theory as it applies to synthetic aperture imaging and the propagation of radio waves through the ionospheric plasma including the anisotropic and turbulent cases In addition it covers a host of related subjects such as the mathematical modeling of extended radar targets as opposed to point wise targets and the scattering of radio waves off those targets as well as the theoretical analysis of the start stop approximation which is used routinely in SAR signal processing but often without proper justification The mathematics in this volume is clean and rigorous no assumptions are hidden or ambiguously stated The resulting work is truly interdisciplinary providing both a comprehensive and thorough exposition of the field as well as an accurate account of a range of relevant physical processes and phenomena The book is intended for applied mathematicians interested in the area of radar imaging or more generally remote sensing as well as physicists and electrical electronic engineers who develop operate spaceborne SAR sensors and perform the data processing The methods in the book are also useful for researchers and practitioners working on other types of imaging Moreover the book is accessible to graduate students in applied mathematics physics engineering and related disciplines Praise for Transionospheric Synthetic Aperture Imaging I perceive that this text will mark a turning point in the field of synthetic aperture radar research and practice I believe this text will instigate a new era of more rigorous image formation relieving the research development and practitioner communities of inconsistent physical assumptions and numerical approaches Richard Albanese Senior Scientist Albanese Defense and Energy Development LLC Reactor Physics: Methods and Applications Tengfei Zhang, Ding She, Shripad T. Revankar, Jun Wang, Qian Zhang, 2022-06-29 Digital Techniques for Wideband Receivers James B. Tsui, 2004-06-30 This book is a current comprehensive design guide for your digital processing work with today's complex receiver systems This book brings you up to date with the latest information on wideband electronic warfare receivers the ADC testing procedure frequency channelization and decoding schemes and the operation of monobit receivers **Directed Energy System Performance Prediction** Graham V. Weinberg, 2023-08-31 This book presents a unique and comprehensive introduction to performance prediction of directed energy DE systems using mathematical modeling frameworks with focus on high power radio frequency and high energy laser performance It provides

system designers with a means for predicting DE system performance and measuring the required power levels necessary to neutralize targets including UAVs and other unmanned swarms The book begins with a systematic and concise overview of DE systems including its historical roots You will then learn how to develop effective mathematical models and understand how to use these models to implement safer and efficient use of DE systems in various scenarios A special section is devoted to examples and attributes of unmanned systems since these are viewed as primary targets suitably disabled by DE systems There is also an extensive survey of the relevant tools of mathematics and physics for DE systems together with a series of pertinent references you can follow for further information The final section of the book outlines potential future research directions that interested researchers are encouraged to pursue With its exclusive and unmatched coverage of predictive modeling for DE systems and performance this is an important book for engineers and operators working in the defense industry including government and private contractors as well as research practitioners at universities and engineering organizations worldwide working in the field of DE system performance

Error Analysis with Applications in Engineering Zbigniew A. Kotulski, Wojciech Szczepinski, 2009-12-10 Our intention in preparing this book was to present in as simple a manner as possible those branches of error analysis which find direct applications in solving various problems in engineering practice The main reason for writing this text was the lack of such an approach in existing books dealing with the error calculus Most of books are devoted to mathematical statistics and to probability theory The range of applications is usually limited to the problems of general statistics and to the analysis of errors in various measuring techniques Much less attention is paid in these books to two dimensional and three dimensional distributions and almost no attention is given to problems connected with the two dimensional and three dimensional vectorial functions of independent random variables The theory of such vectorial functions finds new applications connected for example with analysis of the positioning accuracy of various mechanisms among them of robot manipulators and automatically controlled earth moving and loading machines such as excavators

Air and Spaceborne Radar Systems Philippe Lacomme, Jean-Claude Marchais, Jean-Philippe Hardange, Eric Normant, 2001-03-27 A practical tool on radar systems that will be of major help to technicians student engineers and engineers working in industry and in radar research and development The many users of radar as well as systems engineers and designers will also find it highly useful Also of interest to pilots and flight engineers and military command personnel and military contractors This introduction to the field of radar is intended for actual users of radar It focuses on the history main principles functions modes properties and specific nature of modern airborne radar The book examines radar's role within the system when carrying out its assigned missions showing the possibilities of radar as well as its limitations Finally given the changing operational requirements and the potential opened up by modern technological developments a concluding section describes how radar may evolve in the future The authors review the current state of the main types of airborne and spaceborne radar systems designed for specific missions as well as for the global environment of

their host aircraft or satellites. They include numerous examples of the parameters of these radars. The emphasis in the book is not only on a particular radar technique but equally on the main radar functions and missions. Even if a wide range of techniques are described in this book, the focus is on those which are connected to practical applications.

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