<u>0401721 RANDOM VARIABLES AND STOCHASTIC PROCESSES</u>

Elective Course. Telecommunication

Prerequisites: department approval

Description:

Engineering applications of probability theory. Problems on events, independence, random variables, distribution and density functions, expectations, and characteristic functions. Dependence, correlation, and regression, multi-variate Gaussian distribution, stochastic processes, stationary, ergodicity, correlation functions, spectral densities, random inputs to linear systems: Gaussian processes.