



Schaum's Outline of Probability, Random Variables, and Random Processes, Second Edition (Schaum's Outline Series)

Hwei Hsu

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Modified to conform to the current curriculum, *Schaum's Outline of Probability, Random Variables, and Random Processes* complements these courses in scope and sequence to help you understand its basic concepts. The book offers extra practice on topics such as bivariate random variables, joint distribution functions, moment generating functions, Poisson processes, Wiener processes, power spectral densities, and white noise. You'll also get coverage of linear systems to random outputs, Fourier series and Karhunen-Loève expansions, Fourier transform of random processes, parameter estimation, Bayes' estimation, and mean square estimation. Appropriate for the following courses: Probability, Random Processes, Stochastic Processes, Probability and Random Variables, Introduction to Probability and Statistics

Features:

- 405 solved problems
- Additional material on distributions, the Markov Process, and Martingales
- Support for all the major textbooks for probability, variables, and processes courses

Topics include: Probability, Random Variables, Multiple Random Variables, Functions of Random Variables, Expectation, Limit Theorems, Random Processes, Analysis and Processing of Random Processes, Estimation Theory, Decision Theory, Queueing Theory

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