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Edition: 4th: ISBN:

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Dr. Pillai is the author of Array Signal Processing and co-author of Spectrum Estimation and system Identification, Prof. Papoulis Probability, Random Variables and Stochastic processes (Fourth edition), and Space

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CHAPTER 10

GENERAL

CONCEPTS 10-1

DEFINITIONS As we recall, an RV x is a rule for assigning to every outcome C of an experiment a number A

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stochastic process
 $x(t)$ is a rule for
assigning to

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processes as a
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introduces

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Engineering students to probability theory and stochastic processes. Along with thorough mathematical development of the subject, the book presents intuitive explanations of key points in order to give students the insights they need

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to apply math to practical engineering problems. The first seven chapters contain the core material that is essential to any introductory course. In one-semester undergraduate courses, instructors can select material

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from the remaining chapters to meet their individual goals. Graduate courses can cover all chapters in one semester.

This book has been written for several reasons, not all of which are academic. This material was for

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many years the
first half of a book
in progress on
information and
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intent was and is to
provide a
reasonably self-
contained
advanced
treatment of
measure theory,
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discrete time
random processes
with an emphasis
on general
alphabets and on
ergodic and
stationary
properties of
random processes
that might be
neither ergodic nor
stationary. The
intended audience
was

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mathematically inclined engineering graduate students and visiting scholars who had not had formal courses in measure theoretic probability . Much of the material is familiar stuff for mathematicians, but many of the

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topics and results
have not previously
appeared in books.
The original project
grew too large and
the first part
contained much
that would likely
bore
mathematicians
and dis courage
them from the
second part. Hence
I finally followed

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the suggestion to separate the material and split the project in two.

The original justification for the present manuscript was the pragmatic one that it would be a shame to waste all the effort thus far expended. A more idealistic motivation was

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that the presentation had merit as filling a unique, albeit

small, hole in the literature.

Intuitive Probability and Random Processes using MATLAB® is an introduction to probability and random processes

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that merges theory with practice. Based on the author's belief that only "hands-on" experience with the material can promote intuitive understanding, the approach is to motivate the need for theory using MATLAB examples, followed by theory

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and analysis, and finally descriptions of "real-world" examples to acquaint the reader with a wide variety of applications. The latter is intended to answer the usual question "Why do we have to study this?" Other salient features are:

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*heavy reliance on
computer
simulation for
illustration and

student exercises

*the incorporation
of MATLAB

programs and code
segments

*discussion of
discrete random
variables followed
by continuous
random variables

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to minimize
confusion
*summary sections
at the beginning of
each chapter *in-
line equation
explanations
*warnings on
common errors and
pitfalls *over 750
problems designed
to help the reader
assimilate and
extend the

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practicing engineer
as well as others
having the
appropriate
mathematical

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background will also benefit from this book. About the Author Steven M. Kay is a Professor of Electrical Engineering at the University of Rhode Island and a leading expert in signal processing. He has received the Education

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Award "for
outstanding
contributions in
education and in
writing scholarly
books and texts..."

from the IEEE
Signal Processing
society and has
been listed as
among the 250
most cited
researchers in the
world in

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estimation refers to analyzing the distribution of power or energy with frequency of the given signal, and system identification refers to ways of

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characterizing the mechanism or system behind the observed signal/data. Such an identification allows one to predict the system outputs, and as a result this has considerable impact in several areas such as speech processing,

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recognition, target
identification,
seismology, and

signal processing.

A new outlook to
spectrum

estimation and
system

identification is pre
sented here by
making use of the
powerful concepts
of positive

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Processes and
bounded functions.

An indispensable
tool in classical

network analysis
and synthesis

problems, positive
functions and

bounded functions
are well and their

intimate one-to-
one connection

with power spectra
understood, makes

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it possible to study many of the signal processing problems from a new viewpoint.

Positive functions have been used to study interpolation problems in the past, and although the spectrum extension problem falls within this scope, surprisingly

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the system identification problem can also be analyzed in this context in an interesting manner. One useful result in this connection is regarding rational and stable approximation of nonrational transfer functions both in the single-

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channel case and the multichannel case. Such an approximation has important applications in distributed system theory, simulation of systems governed by partial differential equations, and analysis of differential

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