II Year-II Semester		T	P	C
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RANDOM VARIABLES AND STOCHASTIC PROCESSES (RT22042)

Prerequisite Course:

-Nil-

Course Description and Objectives:

- To give students an introduction to elementary probability theory, in preparation to learn the concepts of statistical analysis, random variables and stochastic processes.
- To mathematically model the random phenomena with the help of probability theory Concepts.
- To introduce the important concepts of random variables and stochastic processes.
- To analyse the LTI systems with stationary random process as input.
- To introduce the types of noise and modelling noise sources.

Course Outcomes:

Upon completion of the course, the student will be able to achieve the following outcomes.

COs	Course Outcomes	POs
1	Mathematically model the random phenomena and solve simple probabilistic problems.	**3**
2	Identify different types of random variables and compute statistical averages of these random variables.	**3**
3	Characterize the random processes in the time and frequency domains	**3**
4	Analyse the LTI systems with random inputs.	**3**
5	Apply these techniques to analyze the systems in the presence of different types of noise	**3**

SYLLABUS

UNIT – I

THE RANDOM VARIABLE: Introduction, Review of Probability Theory, Definition of a Random Variable, Conditions for a Function to be a Random Variable, Discrete, Continuous and Mixed Random Variables, Distribution and Density functions, Properties, Binomial, Poisson, Uniform, Gaussian, Exponential, Rayleigh, Conditional Distribution, Conditional Density, Properties.

UNIT – II

OPERATION ON ONE RANDOM VARIABLE - EXPECTATIONS: Introduction, Expected Value of a Random Variable, Function of a Random Variable, Moments about the Origin, Central Moments, Variance and Skew, Chebychev's Inequality, Characteristic Function, Moment Generating Function, Transformations of a Random Variable: Monotonic Transformations for a Continuous Random Variable, Non-monotonic Transformations of Continuous Random Variable.

UNIT – III

MULTIPLE RANDOM VARIABLES: Vector Random Variables, Joint Distribution Function, Properties of Joint Distribution, Marginal Distribution Functions, Conditional Distribution and Density, Statistical Independence, Sum of Two Random Variables, Sum of Several Random Variables, Central Limit Theorem: Unequal Distribution, Equal Distributions.

OPERATIONS ON MULTIPLE RANDOM VARIABLES: Joint Moments about the Origin, Joint Central Moments, Joint Characteristic Functions, Jointly Gaussian Random Variables: Two Random Variables case, N Random Variables case, Properties, Transformations of Multiple Random Variables, Linear Transformations of Gaussian Random Variables.

UNIT – IV

RANDOM PROCESSES – TEMPORAL CHARACTERISTICS: The Random Process Concept, Classification of Processes, Deterministic and Nondeterministic Processes, Distribution and Density Functions, Concept of Stationarity and Statistical Independence. First-Order Stationary Processes, Second-order and Wide-Sense Stationarity, Nth-order and Strict-Sense Stationarity, Time Averages and Ergodicity, Autocorrelation Function and its Properties, Cross- Correlation Function and its Properties, Covariance Functions, Gaussian Random Processes, Poisson Random Process.

UNIT – V

RANDOM PROCESSES - SPECTRAL CHARACTERISTICS: The Power Density Spectrum: Properties, Relationship between Power Density Spectrum and Autocorrelation Function, The Cross-Power Density Spectrum, Properties, Relationship between Cross-Power Density Spectrum and Cross-Correlation Function.

UNIT – VI

LINEAR SYSTEMS WITH RANDOM INPUTS: Random Signal Response of Linear Systems: System Response – Convolution, Mean and Mean-squared Value of System Response, Autocorrelation Function of Response, Cross-Correlation Functions of Input and Output, Spectral Characteristics of System Response: Power Density Spectrum of Response, Cross- Power Density Spectra of Input and Output, Band pass, Band-Limited and Narrowband Processes, Properties. Modeling of Noise Sources: Resistive (Thermal) Noise Source, Arbitrary Noise Sources, Effective Noise Temperature, Average Noise Figure, Average Noise Figure of cascaded networks.

Text Books:

1. Probability, Random Variables & Random Signal Principles, Peyton Z. Peebles,TMH, 4th Edition,2001.
2. Probability, Random Variables and Stochastic Processes, Athanasios Papoulisand S.Unnikrisha, PHI, 4th Edition,2002.

References:

1. Probability Theory and Stochastic Processes – B. Prabhakara Rao, Oxford University Press.
2. Probability and Random Processes with Applications to Signal Processing, Henry Stark and John W. Woods, Pearson Education, 3rd Edition.
3. Probabilistic Methods of Signal & System Analysis, George R. Cooper, Clave D. Mc Gillem, Oxford, 3rd Edition, 1999.
4. Statistical Theory of Communication, S.P.Eugene Xavier, New Age Publications, 2003.
5. Signals, Systems & Communications, B.P. Lathi, B.S. Publications, 2003.
6. Probability and Random Processes, An Introduction for Applied Scientists and Engineers, Davenport W.B, McGraw-Hill, 1970.
7. Introduction to Random Processes with Applications to Signals and Systems, Gardener W.A, McGraw-Hill, 2nd Edition.
8. Schaum's Outline of Probability, Random Variables, and Random Processes. 9. An Introduction to Random Signals and Communication Theory, B.P. Lathi, International Textbook, 1968.