



Probability and Stochastic Processes: A Friendly Introduction for Electrical and Computer Engineers

By Roy D. Yates, David J. Goodman

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This user-friendly resource will help you grasp the concepts of probability and stochastic processes, so you can apply them in professional engineering practice. The book presents concepts clearly as a sequence of building blocks that are identified either as an axiom, definition, or theorem. This approach provides a better understanding of the material, which can be used to solve practical problems.

Key Features:

- The text follows a single model that begins with an experiment consisting of a procedure and observations.
- The mathematics of discrete random variables appears separately from the mathematics of continuous random variables.
- Stochastic processes are introduced in Chapter 6, immediately after the presentation of discrete and continuous random variables. Subsequent material, including central limit theorem approximations, laws of large numbers, and statistical inference, then use examples that reinforce stochastic process concepts.
- An abundance of exercises are provided that help students learn how to put the theory to use.

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Editorial Review

From the Back Cover

Clear, engaging, and always friendly

Maintaining their highly popular, user-friendly approach, Roy Yates and David Goodman demystify probability unlike any other text today. The authors help you develop an intuitive grasp of the principles of probability and stochastic processes, allowing you to successfully solve basic engineering problems using these principles... with a smile.

The authors present the principles of probability and stochastic processes as a logical sequence of building blocks that are clearly identified as an axiom, definition, or theorem. For each new principle, examples illustrate the application of the mathematics to engineering problems. You'll also have many opportunities for practice.

Now revised, this Second Edition features a new chapter on random vectors, expanded coverage of the applications of probability, a streamlined presentation of Markov chains and elementary queuing theory, and a tutorial in each chapter on using MATLAB.

With this text, you'll be able to:

- Develop an intuitive understanding of the concepts.
- Follow a single clear model that begins with an experiment consisting of a procedure and observations.
- Put the theory into practice with an extensive collection of exercises (examples, quizzes, and homework problems).
- Gain hands-on experience with MATLAB applications.
- Master basic principles without the confusion of learning two different ways of calculating probabilities and averages at the same time. (Discrete and continuous random variables are treated separately.)

About the Author

Dr. Roy Yates received the B.S.E. degree in 1983 from Princeton University, and the S.M. and Ph.D. degrees in 1986 and 1990 from M.I.T., all in Electrical Engineering. Since 1990, he has been with the Wireless Information Networks Laboratory (WINLAB) and the ECE department at Rutgers, University. He is currently an associate professor.

David J. Goodman is Director of WINLAB and a Professor of Electrical and Computer Engineering at Rutgers University. Before coming to Rutgers, he enjoyed a twenty year research career at Bell Labs where he was a Department Head in Communications Systems Research. He has made fundamental contributions to digital signal processing, speech coding, and wireless information networks.

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