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Probability and Random Processes

Course catalog description: Probability and its axioms, conditional probability, independence, counting, random variables and distributions, functions of random variables, expectations, order statistics, central limit theorem, confidence intervals, hypothesis testing, estimation of random variables. Random processes and their characterization, autocorrelation function.

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The Wiener process is widely considered the most studied and central stochastic process in probability theory. In probability theory and related fields, a stochastic or random process is a mathematical object usually defined as a family of random variables.

Stochastic process - Wikipedia

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Probability and Random Processes by Palaniammal S.

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