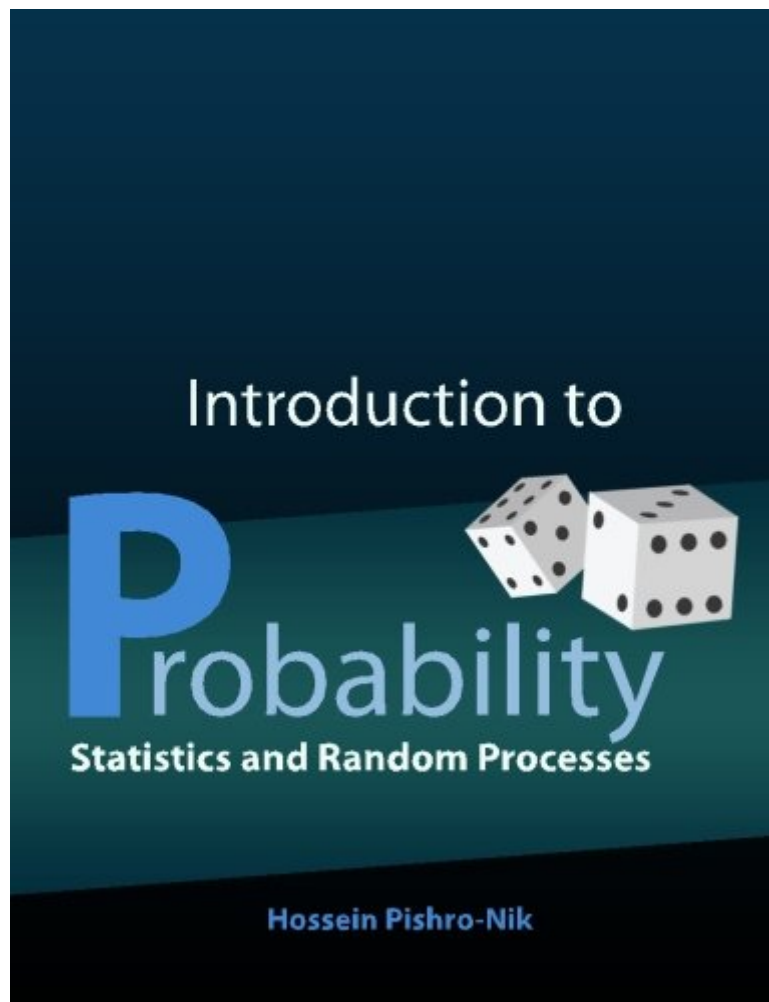


Introduction to Probability, Statistics, and Random Processes PDF



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Introduction to Probability, Statistics, and Random Processes by Hossein Pishro-Nik ISBN 0990637204

This book introduces students to probability, statistics, and stochastic processes. It can be used by both students and practitioners in engineering, various sciences, finance, and other related fields. It provides a clear and intuitive approach to these topics while maintaining mathematical accuracy.

The book covers:

- Basic concepts such as random experiments, probability axioms, conditional probability, and counting methods
- Single and multiple random variables (discrete, continuous, and mixed), as well as moment-

generating functions, characteristic functions, random vectors, and inequalities

- Limit theorems and convergence
- Introduction to Bayesian and classical statistics
- Random processes including processing of random signals, Poisson processes, discrete-time and continuous-time Markov chains, and Brownian motion
- Simulation using MATLAB and R (online chapters)

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Introduction to Probability, Statistics, and Random Processes Review

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