Intuitive prabability and Random Processes using MATLAB

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Résumé ou extrait : This book is an introduction to probability and random processes that merges theory with practice. Based on the authors 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 and analysis, and fnally 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 : - 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 to minimize confusion - summary sections at the beginning of each chapter ; - in-line equation explanations ; - wamings on common errors and pitfalls ; - over 750 problems designed to help the reader assimilate and extend the concepts. Intuitive Probability and Random Processes using MATLAB® is intended for undergraduate and first-year graduate students in engineering. The practicing engineer as well as others having the appropriate mathematical background will also benefit from this book.

Sujet(s) : probabilités : mathématiques