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Welcome. This site is the homepage of the textbook Introduction to Probability, Statistics, and Random Processes by Hossein Pishro-Nik. It is an open access peer-reviewed textbook intended for undergraduate as well as first-year graduate level courses on the subject.

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APPENDIX H INTRODUCTION TO PROBABILITY AND RANDOM PROCESSES

Probability and random processes / by Venkatarama Krishnan. p. cm. (Wiley survival guides in engineering and science) Includes bibliographical references and index.

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1.2 Independence and conditional probability 5 1.3 Random variables and their distribution 8 ... 8 Random Processes in Linear Systems and Spectral Analysis 262 8.1 Basic definitions 263 ... ity. Similarly, a random process on an interval of time, is diagonalized by the Karhunen-Loeve representation. A periodic random process is diago-

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