

Subject: **Random Process**

Instructor: **Cheng-Ying Yang, Ph.D.**

Meeting hours: Thursday 9:10 – 12:00 (L-3313)

Textbook: Peyton Z. Peebles, Jr., *Probability, Random Variables, and Random Signal Principles*, 4th ed., McGraw Hill, 2001.

Contents:

1. Meaning of Probability
2. Axiom of Probability
3. Concept of Random Variable
4. Discrete and Continuous Distribution
5. Function of Random Variable
6. Moments and Conditional Statistics
7. Statistics
8. Application of Stochastic Process

Grading:	Midterm (2)	25%
	Final	30%
	Assignment	20%

Reference:

1. Probability, Random Variables, and Stochastic Processes, 4th ed., Athanasios Papoulis, 2002.
1. Roy D. Yates, David J. Goodman, *Probability and Stochastic Processes*, John Wiley and Sons, 1999.
2. A.V. Balakrishnan, *Introduction to Random Processes in Engineering*, John Wiley and Sons, 1995.
3. Robert Bartoszynski, Magdalena Niewiadomska-Bugai, *Probability and Statistical Inference*, John Wiley and Sons, 1996.
4. Robert V. Hogg and Elliot A. Tanis, *Probability and Statistical Inference*, 6th ed., Prentice-Hall, 2001.
5. 耿素雲、張立昂，*機率統計*，儒林，1996.
6. 管中閔，*統計學觀念與方法*，華泰，2000.