Random Signals for Engineers Using MATLAB® and Mathcad® (Modern Acoustics and Signal Processing)

Richard C. Jaffe

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This introduction to random variables and signals provides engineering students with the analytical and computational tools for processing random signals using linear systems. It presents the underlying theory as well as examples and applications using computational aids throughout, in particular, computer-based symbolic computation programs are used for performing the analytical manipulations and the numerical calculations. Intended for a one-semester course for advanced undergraduate or beginning graduate students, the book covers such topics as: set theory and probability; random variables, distributions, and processes; deterministic signals, spectral properties, and transformations; and filtering, and detection theory. The large number of worked examples together with the programming aids make the book eminently suited for self study as well as classroom use.

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