



Introduction to Random Processes

William A. Gardner

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This book was written as a graduate level textbook for engineering students who have had a course in probability and random variables intended for students of engineering or the physical sciences. It is focused primarily on random processes as models for randomly time-varying signals and noise.

It also focuses on what is called the second-order theory of random processes, which treats auto-correlation and spectral density of average power, both second moments of the probability distributions of the process.

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