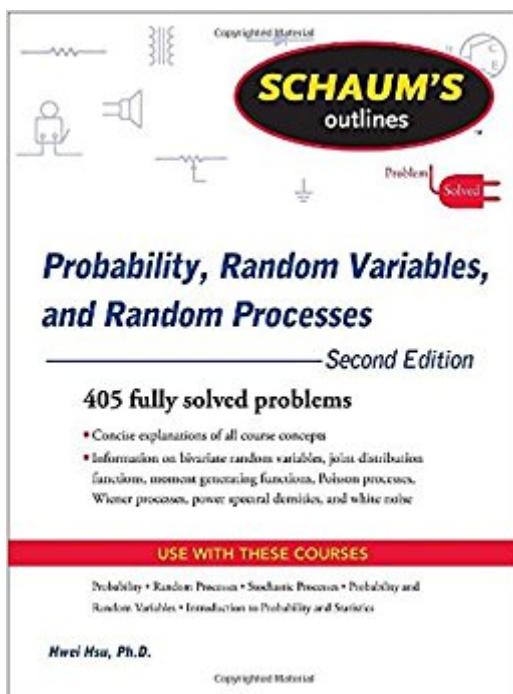


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# Schaum's Outline Of Probability, Random Variables, And Random Processes, Second Edition (Schaum's Outline Series)



## Synopsis

Study faster, learn better, and get top grades Modified to conform to the current curriculum, Schaum's Outline of Probability, Random Variables, and Random Processes complements these courses in scope and sequence to help you understand its basic concepts. The book offers extra practice on topics such as bivariate random variables, joint distribution functions, moment generating functions, Poisson processes, Wiener processes, power spectral densities, and white noise. You'll also get coverage of linear systems to random outputs, Fourier series and Karhunen-LoÃƒÂ©ve expansions, Fourier transform of random processes, parameter estimation, Bayes' estimation, and mean square estimation. Appropriate for the following courses: Probability, Random Processes, Stochastic Processes, Probability and Random Variables, Introduction to Probability and Statistics Features: 405 solved problems Additional material on distributions, the Markov Process, and Martingales Support for all the major textbooks for probability, variables, and processes courses Topics include: Probability, Random Variables, Multiple Random Variables, Functions of Random Variables, Expectation, Limit Theorems, Random Processes, Analysis and Processing of Random Processes, Estimation Theory, Decision Theory, Queueing Theory

## Book Information

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## Customer Reviews

Hwei P. Hsu was Professor of Electrical Engineering at Fairleigh Dickinson University. He received his B.S. from National Taiwan University and M.S. and Ph.D. from Case Institute of Technology. He

has published several books which include Schaum's Outline of Analog and Digital Communications and Schaum's Outline of Signals and Systems.

Looks like a book that applies to statistics/probability in electrical engineering type scenarios. Not for the faint of mathematical heart. As Hsu says in foreward a knowledge of calculus, matrix equations, differential equations, fourier analysis, possibly some signal theory is needed. It is a very serious book that does not shy away from math (especially calculus) usage. It is presented in a similar fashion as the Schaum's Matrix Operations book, in that Hsu gives a bunch of definitions and math equations, theorems, and definitions in sequential order and then proceeds to solve problems using this information. It is much more like a reference book as the explanations are not vast and assume a high degree of mathematical maturity. This in no way a beginners book as the person should have studied all the above topics to some degree. It does seem like a good book presented in straight forward fashion. This review is based on skimming the book, so someone with more familiarity with this book would give a better review on the content of this book, but all the other stuff I said is spot on: I don't know what to tell you kid I wish I could have prepped you better on particulars, but it was too little, too fast, and much late. The book arrived on time & in good shape (based on 1 seller interaction).

My professor and my text book were very difficult to follow so I bought this outline for help. I'm fairly certain this is what got my the A in probability -- without this outline I would have been entirely lost last semester!

If you need to teach an undergraduate statistics class, such as Statistics for Engineers and Scientists, this is the book to prepare with. Such books as Devore and Johnson's "Statistics with Calculus" texts use minimal calculus. This book in contrast uses it extensively, but at a first year (through multi-variable) level. The best combination of textbooks is possible: use Devore or Johnson as a basis, and, as student's are able and willing take problems and classroom exposition from Hsu's PRV&RP. A good argument could be made that in terms of evolving mathematical thinking -- definitions and theorems yielding analysis of applications and problems -- Hsu is far superior. He is quick and tight. On the other hand, sophomore students might not be able to get a more sophisticated mathematical exposition. That's where Devore and Johnson come in. Their texts also present the usual histograms, dot-plots, stem and leaf etc. level stuff of elementary statistics. They don't, however, take the use of calculus far enough. Somewhere in-between is the ideal. If you can

get students up to Hsu then you've done a good job teaching. The only slight catch with Hsu's book is that it stresses electrical and computer engineering over other types -- civil and mechanical. Some distributions that are in Devore and Johnson are not in Hsu and vice-versa. That said the core distributions (normal and binomial) are succinctly covered with as much calculus as is possible for a student having taken or in the process of taking a full two or three term calculus sequence.

I like the concise nature of the topics. They are explained fairly well for use as a companion to a full course. I do find some steps are skipped for simplicity reasons and conciseness which can be a but frustrating for new and confusing topics. The solved problems at the end of each chapter are the most beneficial to learning....

The book is very good and are plenty of exercises. It helps advanced undergraduates to have a clue on what it will be ahead on their studies. Nevertheless, it would be a good idea to develop a little more the notion of probability spaces in terms of sigma-algebras.

This book is very helpful for basic probability exercises and solutions. I always like to work out some examples and exercises to understand concepts better and this book offers plenty. Not too helpful for advanced topics though. Good goto book for basic concepts in probability and random variables.

i just purchase the book for my next year course but as my initial review , it looks as same concept like the other books , im quite sure the book will be helpful .

If you wanna be masters in any specific course that is listed in Schaum's Outline just by these books. Containing a lots of numerical and solved problems make this series best.

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