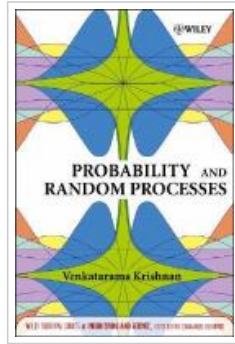


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## Probability and random processes

### Review by Choice Review

Krishnan (emer., electrical engineering, Univ. of Massachusetts, Lowell) offers a well-written, useful book on probability and random processes for undergraduate and graduate students in engineering, physics, and applied mathematics, and as resource for researchers. Contents treat basic concepts of probability and combinatorics, differences between functional and statistical independences, discrete and continuous probability distributions, moment generating functions, functions of random variables, some well-known probabilistic inequalities (e.g., Markov, Cauchy-Schwartz), limit theorems, computer techniques to generate random variates, matrix algebra, diagonalization of covariance matrices, estimation and testing hypotheses, random processes and their classifications, effects of passing random processes through linear systems, basic ideas of Wiener and Kalman filters, and applications of probability to tomographic imaging. Seven appendixes contain probability tables of various distributions. An attractive feature of this book is to present graphically Fourier transforms, where both time and frequency functions are drawn to scale. A salient feature is the inclusion of some 400 figures and 300 solved examples that present with great clarity all the concepts of random processes. A very readable and pleasant book for students and researchers alike. ^BSumming Up: Highly recommended. Upper-division undergraduates; graduate students; professionals. D. V. Chopra Wichita State University

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