CHAPTER 2

Basic Concepts of Probability Theory

This chapter presents the basic concepts of probability theory. In the remainder of the book, we will usually be further developing or elaborating these basic concepts presented here. You will be well prepared to deal with the rest of the book if you have a good understanding of these basic concepts when you complete this chapter.

The following basic concepts will be presented. First, set theory is used to specify the sample space and the events of a random experiment. Second, the axioms of probability specify rules for computing the probabilities of events. Third, the notion of conditional probability allows us to determine how partial information about the outcome of an experiment affects the probabilities of events. Conditional probability also allows us to formulate the notion of "independence" of events and of experiments. Finally, we consider "sequential" random experiments that consist of performing a sequence of simple random subexperiments. We show how the probabilities of events in these experiments can be derived from the probabilities of the simpler subexperiments. Throughout the book it is shown that complex random experiments can be analyzed by decomposing them into simple subexperiments.

2.1   SPECIFYING RANDOM EXPERIMENTS

A random experiment is an experiment in which the outcome varies in an unpredictable fashion when the experiment is repeated under the same conditions. A random experiment is specified by stating an experimental procedure and a set of one or more measurements or observations.

Example 2.1

Experiment E_1: Select a ball from an urn containing balls numbered 1 to 50. Note the number of the ball.

Experiment E_2: Select a ball from an urn containing balls numbered 1 to 4. Suppose that balls 1 and 2 are black and that balls 3 and 4 are white. Note the number and color of the ball you select.

Experiment E_3: Toss a coin three times and note the sequence of heads and tails.

Experiment E_4: Toss a coin three times and note the number of heads.

Experiment E_5: Count the number of voice packets containing only silence produced from a group of N speakers in a 10-ms period.

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   Probability and Random Processes Venkatarama Krishnan,2006-06-27 A resource for probability AND random processes with hundreds ofworked examples and probability and Fourier transform tables This survival guide in probability and random processes eliminatesthe need to pore through several resources to find a certainformula or table It offers a compendium of most distributionfunctions used by communication engineers queuing theoryspecialists signal processing engineers biomedical engineers physicists and students Key topics covered include Random variables and most of their frequently used discrete andcontinuous probability distribution functions Moments transformations and convergences of randomvariables Characteristic generating and moment generating functions Computer generation of random variates Estimation theory and the associated orthogonalityprinciple Linear vector spaces and matrix theory with vector and matrixdifferentiation concepts Vector random variables Random processes and stationarity concepts Extensive classification of random processes Random processes through linear systems and the associated Wienerand Kalman filters Application of probability in single photon emission tomography SPECT More than 400 figures drawn to scale assist readers inunderstanding and applying theory Many of these figures accompanythe more than 300 examples given to help readers visualize how tosolve the problem at hand In many instances worked examples aresolved with more than one approach to illustrate how differentprobability methodologies can work for the same problem Several probability tables with accuracy up to nine decimal placesare provided in the appendices for quick reference A specialfeature is the graphical presentation of the commonly occurringFourier transforms where both time and frequency functions aredrawn to scale This book is of particular value to undergraduate and graduatestudents in electrical computer and civil engineering as well asstudents in physics and applied mathematics Engineers computerscientists biostatisticians and researchers in communicationswill also benefit from having a single resource to address mostissues in probability and random processes *Probability and Random Processes for Electrical and Computer Engineers* John A. Gubner,2006-06-01 The theory of probability is a powerful tool that helps electrical and computer engineers to explain model analyze and design the technology they develop The text begins at the advanced undergraduate level assuming only a modest knowledge of probability and progresses through more complex topics mastered at graduate level The first five chapters cover the basics of probability and both discrete and continuous random variables The later chapters have a more specialized coverage including random vectors Gaussian random vectors random processes Markov Chains and convergence Describing tools and results that are used extensively in the field this is more than a textbook it is also a reference for researchers working in communications signal processing and computer network traffic analysis With over 300 worked examples some 800 homework problems and sections for exam preparation this is an essential companion for advanced undergraduate and graduate students Further resources for this title including solutions for Instructors only are available online at www cambridge org 9780521864701   **Applied Stochastic**

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focusing on the capabilities of the communication system simulation software VisSim Comm on helping the reader to fulfill the gap between the theory and its practical meaning The presentation of the theory is made easier with the help of 357 illustrations A total of 101 simulation files supplied in the accompanying CD support the simulation oriented approach A full evaluation version and a viewer only version of VisSim Comm are also supplied in the CD   *Probability, Statistics, and Random Processes for Electrical Engineering* Alberto Leon-Garcia,2008 While helping students to develop their problem solving skills the author motivates students with practical applications from various areas of ECE that demonstrate the relevance of probability theory to engineering practice   *Applied Probability and Statistics* Mario Lefebvre,2007-04-03 This book is based mainly on the lecture notes that I have been using since 1993 for a course on applied probability for engineers that I teach at the Ecole Polytechnique de Montreal This course is given to electrical computer and physics engineering students and is normally taken during the second or third year of their curriculum Therefore we assume that the reader has acquired a basic knowledge of differential and integral calculus The main objective of this textbook is to provide a reference that covers the topics that every student in pure or applied sciences such as physics computer science engineering etc should learn in probability theory in addition to the basic notions of stochastic processes and statistics It is not easy to find a single work on all these topics that is both succinct and also accessible to non mathematicians Because the students who for the most part have never taken a course on prob ability theory must do a lot of exercises in order to master the material presented I included a very large number of problems in the book some of which are solved in detail Most of the exercises proposed after each chapter are problems written es pecially for examinations over the years They are not in general routine problems like the ones found in numerous textbooks   **Inference and Learning from Data** Ali H. Sayed,2022-12-22 Discover core topics in inference and learning with the first volume of this extraordinary three volume set   **Inference and Learning from Data: Volume 3** Ali H. Sayed,2022-12-22 This extraordinary three volume work written in an engaging and rigorous style by a world authority in the field provides an accessible comprehensive introduction to the full spectrum of mathematical and statistical techniques underpinning contemporary methods in data driven learning and inference This final volume Learning builds on the foundational topics established in volume I to provide a thorough introduction to learning methods addressing techniques such as least squares methods regularization online learning kernel methods feedforward and recurrent neural networks meta learning and adversarial attacks A consistent structure and pedagogy is employed throughout this volume to reinforce student understanding with over 350 end of chapter problems including complete solutions for instructors 280 figures 100 solved examples datasets and downloadable Matlab code Supported by sister volumes Foundations and Inference and unique in its scale and depth this textbook sequence is ideal for early career researchers and graduate students across many courses in signal processing machine learning data and inference   *Fundamentals of Applied Probability and Random Processes* Oliver Ibe,2014-06-13 The long awaited revision of

Fundamentals of Applied Probability and Random Processes expands on the central components that made the first edition a classic The title is based on the premise that engineers use probability as a modeling tool and that probability can be applied to the solution of engineering problems Engineers and students studying probability and random processes also need to analyze data and thus need some knowledge of statistics This book is designed to provide students with a thorough grounding in probability and stochastic processes demonstrate their applicability to real world problems and introduce the basics of statistics The book s clear writing style and homework problems make it ideal for the classroom or for self study Demonstrates concepts with more than 100 illustrations including 2 dozen new drawings Expands readers understanding of disruptive statistics in a new chapter chapter 8 Provides new chapter on Introduction to Random Processes with 14 new illustrations and tables explaining key concepts Includes two chapters devoted to the two branches of statistics namely descriptive statistics chapter 8 and inferential or inductive statistics chapter 9 Mathematical Foundations for Signal Processing, Communications, and Networking Erchin Serpedin,Thomas Chen,Dinesh Rajan,2017-12-04 Mathematical Foundations for Signal Processing Communications and Networking describes mathematical concepts and results important in the design analysis and optimization of signal processing algorithms modern communication systems and networks Helping readers master key techniques and comprehend the current research literature the book offers a comprehensive overview of methods and applications from linear algebra numerical analysis statistics probability stochastic processes and optimization From basic transforms to Monte Carlo simulation to linear programming the text covers a broad range of mathematical techniques essential to understanding the concepts and results in signal processing telecommunications and networking Along with discussing mathematical theory each self contained chapter presents examples that illustrate the use of various mathematical concepts to solve different applications Each chapter also includes a set of homework exercises and readings for additional study This text helps readers understand fundamental and advanced results as well as recent research trends in the interrelated fields of signal processing telecommunications and networking It provides all the necessary mathematical background to prepare students for more advanced courses and train specialists working in these areas **Theory and Design of Digital Communication Systems** Tri T. Ha,2010-10-28 Providing the underlying principles of digital communication and the design techniques of real world systems this textbook prepares senior undergraduate and graduate students for the engineering practices required in industry Covering the core concepts including modulation demodulation equalization and channel coding it provides step by step mathematical derivations to aid understanding of background material In addition to describing the basic theory the principles of system and subsystem design are introduced enabling students to visualize the intricate connections between subsystems and understand how each aspect of the design supports the overall goal of achieving reliable communications Throughout the book theories are linked to practical applications with over 250 real world examples whilst 370 varied homework problems in three levels of difficulty

enhance and extend the text material With this textbook students can understand how digital communication systems operate in the real world learn how to design subsystems and evaluate end to end performance with ease and confidence

Detection and Estimation for Communication and Radar Systems Kung Yao,Flavio Lorenzelli,Chiao-En Chen,2013-01-17 Covering the fundamentals of detection and estimation theory this systematic guide describes statistical tools that can be used to analyze design implement and optimize real world systems Detailed derivations of the various statistical methods are provided ensuring a deeper understanding of the basics Packed with practical insights it uses extensive examples from communication telecommunication and radar engineering to illustrate how theoretical results are derived and applied in practice A unique blend of theory and applications and over 80 analytical and computational end of chapter problems make this an ideal resource for both graduate students and professional engineers **Digital Communication Systems Engineering with Software-defined Radio** Alexander M. Wyglinski,Di Pu,2013 For a senior level undergraduate course on digital communications this unique resource provides you with a practical approach to quickly learning the software defined radio concepts you need to know for your work in the field Probability, Statistics, and Random Processes for Electrical Engineering Alberto Leon-Garcia,2009 The Digital Signal Processing Handbook VIJAY MADISETTI,1997-12-29 The field of digital signal processing DSP has spurred developments from basic theory of discrete time signals and processing tools to diverse applications in telecommunications speech and acoustics radar and video This volume provides an accessible reference offering theoretical and practical information to the audience of DSP users This immense compilation outlines both introductory and specialized aspects of information bearing signals in digital form creating a resource relevant to the expanding needs of the engineering community It also explores the use of computers and special purpose digital hardware in extracting information or transforming signals in advantageous ways Impacted areas presented include Telecommunications Computer engineering Acoustics Seismic data analysis DSP software and hardware Image and video processing Remote sensing Multimedia applications Medical technology Radar and sonar applications This authoritative collaboration written by the foremost researchers and practitioners in their fields comprehensively presents the range of DSP from theory to application from algorithms to hardware *Probability and Random Variables: Theory and Applications* Iickho Song,So Ryoung Park,Seokho Yoon,2022-05-24 This book discusses diverse concepts and notions and their applications concerning probability and random variables at the intermediate to advanced level It explains basic concepts and results in a clearer and more complete manner than the extant literature In addition to a range of concepts and notions concerning probability and random variables the coverage includes a number of key advanced concepts in mathematics Readers will also find unique results on e g the explicit general formula of joint moments and the expected values of nonlinear functions for normal random vectors In addition interesting applications of the step and impulse functions in discussions on random vectors are presented Thanks to a wealth of examples and a total of 330 practice problems of

varying difficulty readers will have the opportunity to significantly expand their knowledge and skills The book is rounded out by an extensive index allowing readers to quickly and easily find what they are looking for Given its scope the book will appeal to all readers with a basic grasp of probability and random variables who are looking to go one step further It also offers a valuable reference guide for experienced scholars and professionals helping them review and refine their expertise

   Multi-Carrier Spread-Spectrum Khaled Fazel,Stefan Kaiser,2006-02-23 The benefits and success of multi carrier MC modulation on one side and the flexibility offered by the spread spectrum SS technique on the other side have motivated many researchers to investigate the combination of both techniques since 1993 This combination known as multi carrier spread spectrum MC SS benefits from the advantages of both systems and offers high flexibility high spectral efficiency simple detection strategies narrow band interference rejection capability etc The basic principle of this combination is straightforward The spreading is performed as direct sequence spread spectrum DS SS but instead of transmitting the chips over a single carrier several sub carriers are employed The MC modulation and demodulation can easily be realized in the digital domain by performing IFFT and FFT operations The separation of the users signals can be performed in the code domain MC SS systems can perform the spreading in frequency direction which allows for simple signal detection strategies Since 1993 MC SS has been deeply studied and new alternative solutions have been proposed Meanwhile deep system analysis and comparison with DS CDMA have been performed that show the superiority of MC CDMA The aim of Multi Carrier Spread Spectrum is to edit the ensemble of the newest contributions and research results in this new field that have been presented during the 5th International Workshop on Multi Carrier Spread Spectrum MC SS 2005 held in Oberpfaffenhofen Germany   **Transporting Compressed Digital Video** Xuemin Chen,2005-11-28 The purpose of Transporting Compressed Digital Video is to introduce fundamental principles and important technologies used in design and analysis of video transport systems for many video applications in digital networks In the past two decades progress in digital video processing transmission and storage technologies such as video compression digital modulation and digital storage disk has proceeded at an astounding pace Digital video compression is a field in which fundamental technologies were motivated and driven by practical applications so that they often lead to many useful advances Especially the digital video compression standards developed by the Moving Pictures Expert Group MPEG of the International Organization for Standardization ISO and the International Electrotechnical Commission IEC have enabled many successful digital video applications These applications range from digital video disk DVD and multimedia CDs on a desktop computer interactive digital cable television to digital satellite networks MPEG has become the most recognized standard for digital video compression MPEG video is now an integral part of most digital video transmission and storage systems Nowadays video compression technologies are being used in almost all modern digital video systems and networks Not only is video compression equipment being implemented to increase the bandwidth efficiency of communication systems but video

compression also provides innovative solutions to many related vid networking problems The subject of Transporting Compressed Digital Video includes several important topics in particular video buffering packet scheduling multiplxing and synchronization   *Digital Signal Processing Handbook on CD-ROM* VIJAY MADISETTI,Douglas Williams,1999-02-26 A best seller in its print version this comprehensive CD ROM reference contains unique fully searchable coverage of all major topics in digital signal processing DSP establishing an invaluable time saving resource for the engineering community Its unique and broad scope includes contributions from all DSP specialties including telecommunications computer engineering acoustics seismic data analysis DSP software and hardware image and video processing remote sensing multimedia applications medical technology radar and sonar applications

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