

PROBABILITY AND RANDOM PROCESSES

Probability axioms, random variables, moments, transformation of random variables, characteristic functions, repeated trials, Gaussian random variables, Bayes rule, random processes, second moment characterization of random processes with correlation function and power spectral density.

RECOMMENDED CLASSES: 6.431 and 2.22

FORMAT: Written examination 1 hour, and oral examination for 20 minutes

PROFESSOR IN CHARGE: Michael Triantafyllou