

FALL 2008 : ELEC 7410: Stochastic Signal and System Analysis
T Th 11:00 Broun 306

Instructor: Prof. J.K. Tugnait 313 Broun, 4-1846, tugnajk@eng.auburn.edu
Office Hours: MWF 10:00 – 11:30 AM; 2:00 – 3:00 PM;
e-mail for appointment at other times.

Textbook: J.A. Gubner, *Probability and Random Processes for Electrical & Computer Engineers*.
Cambridge U. Press, 2006.

Ref.: A. Papoulis and S.U. Pillai, *Probability, Random Variables, and Stochastic Processes*,
fourth ed., McGraw-Hill, 2002.
H. Stark & J.W. Woods, *Probability and Random Processes with Applications to Signal
Processing*, third ed., Prentice-Hall, 2002.
A. Leon-Garcia, *Probability and Random Processes for Electrical Engineering*,
Addison-Wesley, 1989.

Grading Basis:

Homework :	20 %	
Test I :	25 %	(Oct. 2, 2008)
Test II :	25 %	(Nov. 18, 2008)
Final :	30 %	(Dec. 15, 2008, Mon. 12:00 noon)

TEXT COVERAGE

Parts of chapters 1 through 5 (“undergraduate”), chapters 8,9,10, and parts of chapters 11 through 14 (“graduate”).

ELEC 7410. Stochastic Signal and System Analysis (3). Lec. 3. Pr., Departmental approval. Applications of probability, random variables and stochastic processes in electrical engineering.