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6 3 2 3 2  $\omega + \omega + \omega$ . (h) Correlate CPSD And CCF . (i) Analyze The Power Density Spectrum Of Response . (j) List The Properties Of Band Limited Processes. PART - B (Answer All Five Units, 5 X 10 = 50 Marks) UNIT - I . 2 (a) Give Classical And Axiomatic Definitions Of Probability . 1th, 2024

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## **Appendix A: Probability And Stochastic Processes**

608 PROBABILITY AND STOCHASTIC PROCESSES Is Called The State Space Of The Process. Stochastic Processes Are Discussed In  $\hat{153}$  Sections A.9-A.13. Chapter 5 Is Devoted To Random Process Generation. From A Mathematical Point Of View, A Random Variable  $X$  Taking Values In Some Set  $E$  Is A Function  $X : \Omega \rightarrow E$  Such That  $\{X \in B\} \in \mathcal{D} = \{\omega : X(\omega) \in B\}$  ... 1th, 2024

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## **NOTES ON PROBABILITY AND STOCHASTIC PROCESSES 1**

Probability This Chapter Is Intended To Serve As An Overview Of Probability And The Associated Concepts In Order To Develop The Basis For The Theory Of Stochastic Or Random Processes. The Results Given In This Chapter Are Not Meant To Be Exhaustive But Only The Key Ideas And Results With Direct Bearing On 1th, 2024

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2. Conditional Probability 88 Part 3. Stochastic Processes 91 Chapter 8. General Stochastic Processes 93 Chapter 9. Sums Of iid Processes: Limit Theorems 95 1. Sums Of Independent Random Variables 95 2. Law Of Large Numbers 97 3. Central Limit Theorem 98 Chapter 10. Markov Chains 101 1. The Markov Property 101 2. Distributions 102 3 ... 1th, 2024

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