

A Course
on
**Probability and stochastic
Processes**
from



**International Centre for
Interdisciplinary Research
and Innovation**

REGISTRATION FORM

1. Name of Student:

2. Institution:

3. Branch and Year :

4. Address :

5. Mobile No. :

7. E-mail:

Place:

Date:

Signature

REGISTRATION DETAILS

**Instruction Duration : 1st February to
31st March 2016**
Fee Chargeable : Rs. 3000/-

COURSE OBJECTIVES

INCIRI is happy to announce the launching of a new value addition course on "**Probability and Stochastic Processes**"

This course will be highly useful and essential to develop the subject of probability theory and stochastic processes as a deductive discipline to illustrate the theory with basic applications of engineering interest.

There is an obvious lack of continuity between the elements of probability and the sophisticated concepts needed in today's applications.

Student can learn different types of random variables and their density and also distribution functions. Analyze one and two random variables and characteristic functions of different variables using their densities.

Further, we explain the concepts of sequence of random variables, properties of random vectors and explore elementary concepts of the random processes.

COURSE CONTENT

1. Concepts of probability and random variables
2. Random variables.
3. Functions of one random variable
4. Two random variables
5. Sequences of random variables
6. Stochastic processes.
7. General and elementary concepts and definitions of stationery, ergodic, random processes and independence ,Spectral density
8. White and color noise
9. Response to linear systems and stochastic inputs
10. Markov processes

Resource Persons:

1. **Dr. V. Sree Hari Rao,**
2. **Dr. K.L.Vasundhara,**
3. **Dr. A. Kanaka Durga**

We intend to invite experts from other institutions to address the students registered for this course.

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