

Course: ENPM 600 – ENPM 600 - Probability and Stochastic Processes for Engineers

Semester: Fall 2020

Day(s): M

Time: 7:00 to 9:40 PM

Location: TBD

Instructor: Dr. Channasandra Ravishankar

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Course Description

Prerequisites: ENEE324; or students who have taken courses with comparable content may contact the department

Method of Communication with students outside classroom : e-mail, phone or in-person after or before class

Office Hours: 1 hour after every class, 1 hour every Tuesday by phone between 6 and 7 PM; 24 hours, 7 days a week by e-mail.

Emergency protocol: e-mail

Course Schedule: Every Monday between 7:00 PM and 9:40 PM

Statement of Course Goals: Obtain strong fundamentals in probability theory and stochastic Processes, Become comfortable in dealing with multiple random variables and functions of multiple Random variables. Apply this knowledge to problems in engineering and communication systems.

Required/Recommended Textbooks

- Probability, Random Variables and Stochastic Processes by A. Papoulis and U. Pillai, Fourth Edition. McGraw Hill. ISBN is 0-07-366011-6
- -Required? (Y/N) Y

Course Outline

Axioms of Probability
Concept of a Random Variable
Density Functions, Conditional Probability
Functions of Random Variables
Characteristic Functions
Principles of Parameter Estimation
Introduction to Stochastic Processes
Stochastic Processes in Communication Systems

