



العدد :

التاريخ : ٢٠ / /

Course number and name	EE 3120: Probabilistic Methods of Signals and System Analysis
Credits and contact hours	3 credits and 3 hours
Course coordinator	
Textbook	Probabilistic Methods of Signals & System Analysis, 3 rd edition, George R. Cooper, 1999
Course Information	a. Prerequisites: EE 3100 Signals and Systems b. Required
Topics to be covered	-Probability and random experiments -Conditional probability and independence -Introduction to discrete and continuous random variables, probability mass functions and `densities -Functions of a random variable -Mean values and moments -Gaussian random variables and other probability density functions -Pairs of random variables -Conditional probability, correlation, and statistical independence -Introduction to hypothesis testing -Random processes (signals) and properties -The autocorrelation function and the spectral density -White noise -Response of linear systems with random inputs