Course Code	Course Name	Teaching Scheme			Credits Assigned			
		Theory	Practical	Tutorial	Theory	TW/Practical	Tutorial	Total
ETC503	**Random Signal Analysis**	04	--	01	04	--	01	05

Course Code	Course Name	Examination Scheme							
		Theory Marks				Term Work	Practical	Oral	Total
		Internal assessment			End Sem. Exam				
		Test 1	Test 2	Ave. Of Test 1 and Test 2					
ETC503	**Random Signal Analysis**	20	20	20	80	25	-	-	125

Course Pre –requisite:

- ETC 405: Signals and Systems
- ETC 401: Applied Mathematics IV

Course Objective: To teach students

- Random Variables and Random Process
- The design of the systems which involves randomness using mathematical analysis and computer simulations.

Course Outcome : At the end of the course, students will able to

- Apply theory of probability in identifying and solving relevant problems.
- Define and differentiate random variables and vector through the use of cumulative distribution function (CDF), probability density function (PDF), probability mass function (PMF) as well as joint, marginal and conditional CDF, PDF and PMF.
- Show probability and expectation computations using important discrete and continuous random variable types.
- Define and specify random processes and determine whether a given process is stationary or wide sense stationary.
- Determine the response of a linear time invariant system to such a random process.
- Describe basic concepts related to Markov chains and queuing theory and relate it to seal world applications.

Module No.		Overview of Probability Theory and Basics of Random Variables	Hrs.
1	1.1	Sample space, events, set operations, the notion and axioms of probability.	10
	1.2	Conditional probability**,** Joint probability, Baye's rule, Independence of events, Sequential Experiments.	
	1.3	Notion of random variable.	
	1.4	Continuous random variables, probability density function, probability distribution function, Uniform, Exponential and Gaussian continuous random variables and distributions.	
	1.5	Discrete random variables, probability mass function, probability distribution function, binomial, Poisson and geometric discrete random variables and distributions	
2		**Operations on One Random Variable**	07
	2.1	Functions of a random variable and their distribution and density functions.	
	2.2	Expectation, Variance and Moments of random variable.	
	2.3	Transformation of a random variable, Markov, Chebyshev and Chernoff bounds, characteristic functions, moment theorem	
3		**Multiple of Random Variables And Convergence**	08
	3.1	Vector random variables, Pairs of random variables, Joint CDF, Joint PDF Independence , Conditional CDF and PDF, Conditional Expectation	
	3.2	One function of two random variable, two functions of two random variables; joint moments, joint characteristic function, covariance and correlation-independent, uncorrelated and orthogonal random variables.	
4		**Sequence Of Random Variables And Convergence:**	05
	4.1	Random sequences, Limit theorems; Strong and weak laws of large numbers,	
	4.2	Central limit theorem and its significance.	
5		**Random Process**	10
	5.1	Random process: Definition, realizations, sample paths, discrete and continuous time processes	
	5.2	Probabilistic structure of a Random process; mean, correlation and covariance functions, stationarity of random process.	
	5.3	Ergodicity, Transmission of WSS random process through LTI system	
	5.4	Spectral analysis of random processes, power density spectrum bandwidth, cross-power density spectrum.	
	5.5	Gaussian and Poisson random process	
6		**Markov Chains And Introduction To Queuing Theory**	12
	6.1	Markov processes	
	6.2	Discrete Markov chains, The n–step transition probabilities, steady state probabilities.	
	6.3	Introduction to Continuous time Markov chains.	
	6.4	Classifications of states.	
	6.5	Markovian models	
	6.6	Birth and death queuing models	
	6.7	Steady state results	
	6.8	Single and Multiple server Queuing models	
	6.9	Finite source models	
	6.10	Little's formula	
Total			**52**

1. Alberto Leon Garcia, "*Probability And Random Processes For Electrical Engineering*", second edition Low price edition Pearson education.
2. Miller, "Probability And Random Processes-With Applications to Signal Processing and Communication", first edition 2007, Elsevier.
3. Papoulis and S. Unnikrishnan Pillai, "*Probability, Random Variables and Stochastic Processes*," Fourth Edition, McGraw Hill.
4. H. Stark and J. Woods, ``*Probability and Random Processes with Applications to Signal Processing*,'' Third Edition, Pearson Education.
5. Hwei Hsu, "*Probability Random Variable,s Random Process, Schaulm's Outlines*, Tata McGraw Hill, 2004.

Internal Assessment (IA):
Two tests must be conducted which should cover at least 80% of syllabus. The average marks of two tests should be considered as final IA marks

End Semester Examination:
1. Question paper will comprise of 6 questions, each of 20 marks.
2. Total 4 questions need to be solved.
3. Question No.1 will be compulsory and based on entire syllabus wherein sub questions for 2 to 5 marks will be asked.
4. Remaining questions will be selected from all the modules.