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random variables and random (stochastic) processes. In this chapter, we shall develop the probabilistic characterization of random variables. In chapter 3, we shall extend these concepts to the characterization of random processes. 2.2 Basics of Probability We shall introduce some of the basic concepts of probability theory by

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of random processes. These in turn provide the means of proving the ergodic decomposition of certain functionals of random processes and of characterizing how close or different the long term behavior of distinct random processes can be expected to be. Of particular interest are

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course on probability and random processes in the Department of Electrical Engineering and Computer Sciences at the University of California, Berkeley. The notes do not replace a textbook.

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Contents v 4 Random Processes 109 4.1 Definition of a random process 109 4.2 Random walks and gambler's ruin 112 4.3 Processes with independent increments and martingales 115

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In Sec. 2, we introduce random processes with some details. For additional information on random processes, you can consult the textbook and the references given in

• [Class\\_Introduction\\_10\\_2\\_06.pdf](#). 1. Review of Probability 1. Sample space is the set of all outcomes (realizations)  $S$  of an experiment.

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random variables, for Poisson processes, see [49, 9]. For the geometry of ... Probability theory can be developed using nonstandard analysis on infinite probability spaces [75]. The book [42] breaks some of the material of the first chapter into attractive stories. Also texts like [92, 79] are not only for mathematical tourists.

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ables of discrete random variables and of Fourier transform pairs are found inside the front cover. A table of continuous random variables is found inside the back cover. The index was compiled as the book was being written. Hence, there are many cross-references to related information. For example, see chi-squared random ...

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resulting process  $x(t)$  consists of the motions of all particles (ensemble), A single realization  $x(t, 4)$  of this process (Fig. 10-1a) is the motion of a specific particle (sample). Another example is the voltage  $x(t) = r \cos(\omega t + \theta)$  of an ac generator with random amplitude  $r$  and phase  $\theta$ . In this case, the

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