

Download File PDF Probabilistic Systems Analysis An Introduction To Probabilistic Models Decisions And Applications Of Random Processes

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M. Sc. of Operations Research and Computer Applications

Semester I

CA761 PROBABILITY, STATISTICS AND ESTIMATION

Pre-requisites: Calculus and Linear Algebra

Random experiments, Probability spaces, Elementary theorems, Conditional probabilities, Independent events.

Probabilistic modeling and random variables, cdf and pdf of random variables; standard discrete and continuous models.

MGF and Characteristic functions, multivariate distributions; transformations, Covariance and correlation, Random variable sequences, inequalities.

MMS, MLE and linear Estimation, multivariate normal distribution.

Sampling distribution; Interval Estimation and Tests of hypotheses.

Books

1. Yannis Viniotis, "Probability and Random Processes for Electrical Engineers", Mc-Graw Hill International Edition, 1998.
2. William R. Dutton and Mordecai Goldstein, "Multivariate Analysis: Methods and applications", John Wiley and Sons, 1994.

CA760 DISCRETE MATHEMATICS

Sets - Relations - Posets - Functions - Mathematical Inductions (Simple and strong) - Propositional and Predicate Calculus - Proof by inference and truth tables.

Graphs - Basic concepts - Connectedness - Isomorphism - complements - Matrix representation of graphs - Adjacency and Incidence Matrices - Trees.

Spanning trees, Euler and Hamiltonian graphs - directed graphs - Strong connectedness graphs - MST algorithms of Prim and Kruskal - Shortest path and Max-flow algorithms.

Groups, subgroups, normal subgroups, Vector spaces, Basis and Dimension, Linear codes, Error Correction, generating Matrix, Standard decoding table, perfect and quasi-perfect codes.

Regular Grammars - Finite Automata - Context-Free Grammars - Chomsky's Normal Form - Greibach Normal Form - Push-down Automata - Equivalence of CFL's and PDAs - Non-context free languages.

Books

1. Arthur Gill, "Applied Algebra for Computer Science", 1976, PHI
2. Narasimha Devi, "Graph theory and application to Engineering and computer Science", 1986, PHI
3. George E. Revesz, "Introduction to Formal Languages" Mc-Graw Hill, 1985

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