



Introduction to Random Signals and Noise

Wim C. Van Etten

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Random signals and noise are present in many engineering systems and networks. Signal processing techniques allow engineers to distinguish between *useful* signals in audio, video or communication equipment, and *interference*, which disturbs the desired signal.

With a strong mathematical grounding, this text provides a clear introduction to the fundamentals of stochastic processes and their practical applications to random signals and noise. With worked examples, problems, and detailed appendices, *Introduction to Random Signals and Noise* gives the reader the knowledge to design optimum systems for effectively coping with unwanted signals.

Key features:

- Considers a wide range of signals and noise, including analogue, discrete-time and bandpass signals in both time and frequency domains.
- Analyses the basics of digital signal detection using matched filtering, signal space representation and correlation receiver.
- Examines optimal filtering methods and their consequences.
- Presents a detailed discussion of the topic of Poisson processes and shot noise.

An excellent resource for professional engineers developing communication systems, semiconductor devices, and audio and video equipment, this book is also ideal for senior undergraduate and graduate students in Electronic and Electrical Engineering.

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