Example Random Processes

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Based on
Probability, Random Variables and Random Signal Principles,
P.Z. Peebles,Jr. and B. Shi

Outline

1 Averages and Ergodicity

Average
N Gaussian random variables

Definition

$$\overline{m}_x = \frac{1}{N} \sum_{i=1}^{N} X_i(t)$$

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$$A_T[\bullet] = \frac{1}{2T} \int_{-T}^{T} [\bullet] dt$$