Characteristics of Multiple Random Variables

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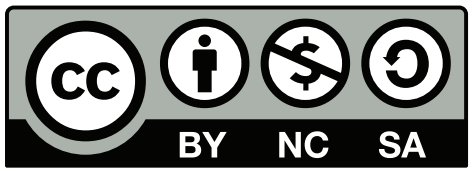

Based on
Probability, Random Variables and Random Signal Principles,
P.Z. Peebles,Jr. and B. Shi

Outline

1 Simulation of Multiple Random Variables

Estimate of mean

N Gaussian random variables

Definition

$$\hat{\bar{x}}_N = \frac{1}{N}\sum_{n=1}^{N} x_n$$

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