

Temporal Characteristics of Random Processes

Young W Lim

July 30, 2019

Copyright (c) 2018 Young W. Lim. Permission is granted to copy, distribute and/or modify this document under the terms of the GNU Free Documentation License, Version 1.2 or any later version published by the Free Software Foundation; with no Invariant Sections, no Front-Cover Texts, and no Back-Cover Texts. A copy of the license is included in the section entitled "GNU Free Documentation License".

This work is licensed under a Creative Commons "Attribution-NonCommercial-ShareAlike 3.0 Unported" license.



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

Outline

- 1 The concepts of the random process

Random variables with time

N Gaussian random variables

Definition

$$x(t, s)$$

$$X(t, s)$$

$$X(t)$$

