Complex Random Processes

Young W Lim

October 2, 2019

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

Outline

Definition

$$X(\omega) = \int_{-\infty}^{\infty} x(t)e^{-j\omega t}dt$$

$$x(t) = \frac{1}{2\pi}\int_{-\infty}^{\infty} x(\omega)e^{j\omega t}d\omega$$