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White Noise Distribution Theory

(Probability and ...

$R X (\quad) = F - 1 \{ N 0 2 \} = N 0 2 \quad ($

$\quad)$, where (\quad) is the dirac delta

function. $(x) = \{ \quad x = 0 0 \text{ otherwise.}$

This again confirms that white noise has

infinite power, $E [X (t) 2] = R X (0)$. We

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also note that $R_X(t_1, t_2) = 0$ for any $t_1 \neq t_2$. This means that $X(t_1)$ and $X(t_2)$ are uncorrelated for any $t_1 \neq t_2$.

White Noise - Probability, Statistics and Random Processes
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White Noise Distribution Theory
(Probability and ...
By Hui Hsiung Kuo: 378 pp., US\$69.95,
isbn 0 8493 8077 4 (CRC Press, 1996).

WHITE NOISE DISTRIBUTION THEORY (Probability and ...

In discrete time, white noise is a discrete signal whose samples are regarded as a sequence of serially uncorrelated random variables with zero mean and finite

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Variance; a single realization of white noise is a random shock. Depending on the context, one may also require that the samples be independent and have identical probability distribution (in other words independent and identically ...

White noise - Wikipedia

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White Noise Calculus is a distribution

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theory on Gaussian space, proposed by T. Hida in 1975. This approach enables us to use pointwise defined creation and annihilation operators as well as the well-established theory of nuclear space. This self-contained monograph presents, for the first time, a systematic introduction to operator theory on fock space by means of white noise calculus.

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White noise distribution theory / Hui-Hsiung Kuo. ISBN: 0849380774 Author: Kuo, Hui-Hsiung viaf Publisher: Boca Raton (Fla.) : CRC press, 1996.

Description: 378 p. : ill. ; 24 cm. Series: Probability and stochastics series

Bibliography: Includes bibliographical references (p. 359-368) and index. UDC: 519.218 Dewey: 519.2 20 Subject:

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Noise figure 1 quantization of a probability distribution understand noise sources the three dominant sources of a d noise are quantization ac phase noise or jitter in sampling of ac signals and wideband white

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in probability theory a branch of mathematics white noise analysis otherwise known as hida calculus is a framework for infinite dimensional and stochastic calculus based on the gaussian white noise probability space to be compared with malliavin calculus based on the wiener process it was initiated by takeyuki hida in his 1975 carleton mathematical lecture notes

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