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Hyperreality in DeLillo's Postmodernist Fiction : A Discussion of White NoiseWhite Noise Distribution Theory Probability

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White Noise Distribution Theory (Probability and ...

$R_X(t) = F \int_{-\infty}^{\infty} 1 \{ N(0, 2) = N(0, 2) \} (t)$, where $\delta(t)$ is the dirac delta function. $\delta(x) = \begin{cases} \infty & x = 0 \\ 0 & \text{otherwise.} \end{cases}$ This again confirms that white noise has infinite power, $E[X(t)^2] = R_X(0)$. We also note that $R_X(t) = 0$ for $t \neq 0$. 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

White Noise Distribution Theory (Probability and Stochastics Series) eBook: Kuo, Hui-Hsiung: Amazon.co.uk: Kindle Store

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 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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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 maliavin calculus based on the wiener process it was initiated by takeyuki hida in his 1975 carleton mathematical lecture notes