

## 13.11 \_ 2024 TASIISAP GD

There are N valeus of x(n)  $Q(n) = \sum_{k=0}^{N-n-2} \chi(k) \chi(n+k)$ 

xx ree have n+l ≤ N-1 => l ≤ N-n-1

 $-3 \cdot (\varphi(0)) = \frac{N-2}{E} \times (e) \times (e) = \frac{2}{E} \times (e) \times (e) \times (e) \times (e) = \frac{2}{E} \times (e) \times (e)$ 

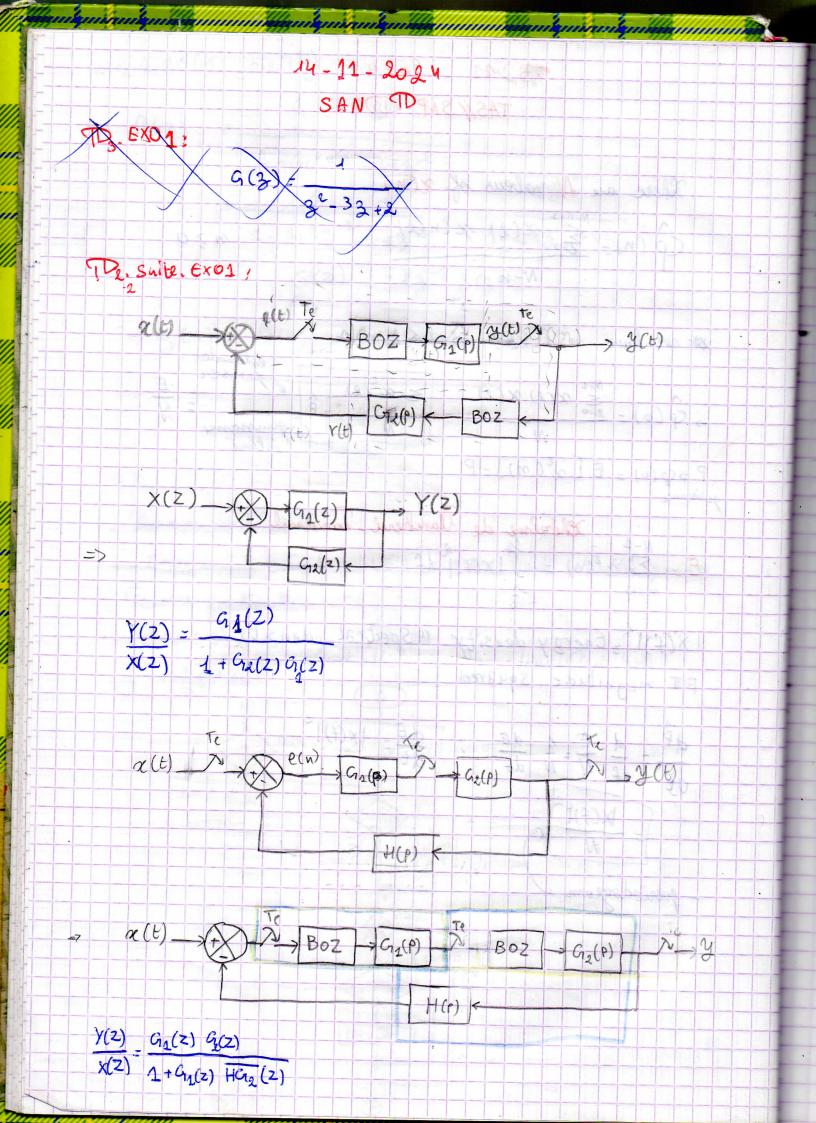
n 70

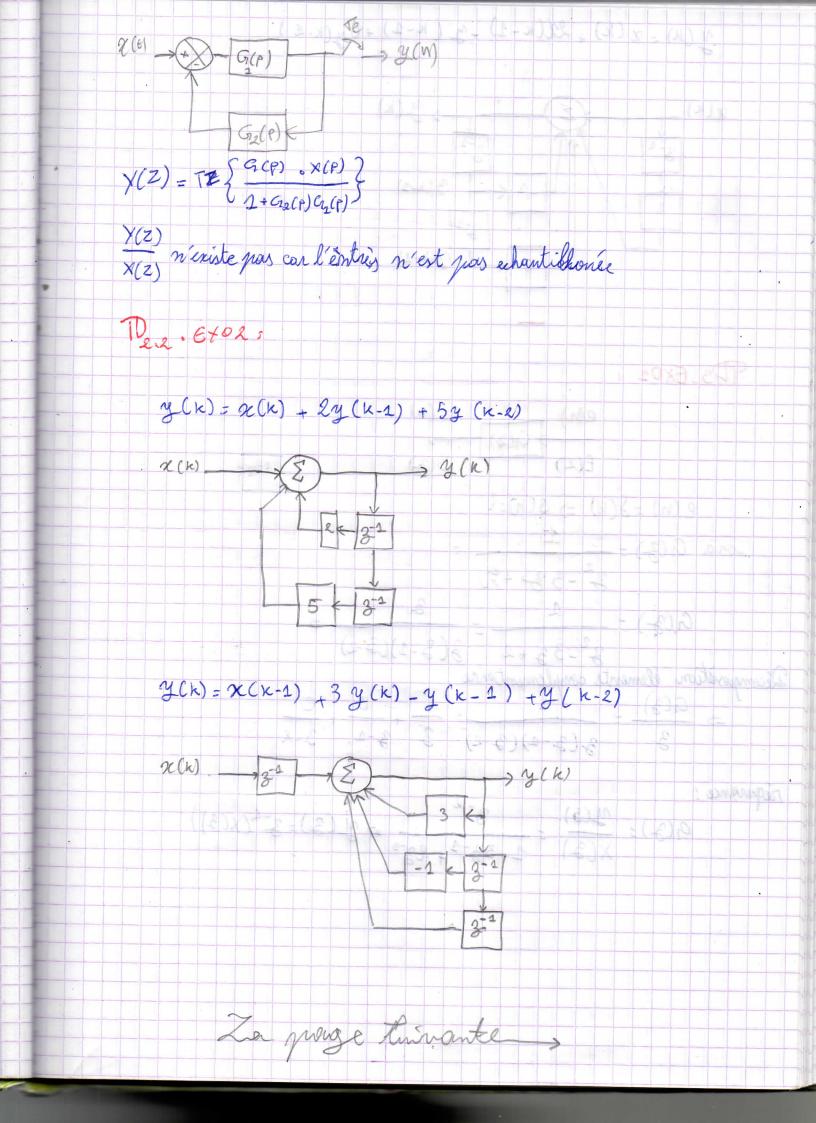
1x(f)12 - Energy density "Spectral density"

FT magnitude squared

 $\frac{d\hat{P}}{d\hat{E}} = \frac{d}{d\hat{F}} \frac{\hat{E}}{N} \cdot \frac{1}{N} \frac{d\hat{E}}{d\hat{F}} ; \frac{d\hat{E}}{d\hat{t}} = |x\hat{C}\hat{F}|^2$  $\left(\frac{1}{2} \frac{|X(f)|^2}{N}\right)$ 

periodogram -





$$y(k) = x(k) + 2d(k-1) + y(k-1) + 6y(k-1)$$
 $x(k) = y(k)$ 
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$$G(3) = \frac{2}{3^2 - 33 + 2} = \frac{2}{3(3-1)(3-2)}$$

$$G(3) = \frac{1}{3^2 - 33 + 2} = \frac{3}{3(3-1)(3-2)}$$
  
Décomposition élements complementaire  
 $G(3) = \frac{1}{3} = \frac{A}{3-2} = \frac{B}{3-2}$ 

réquirance !

$$a(3) = \frac{y(3)}{x(3)} = \frac{3^{-2}}{1-33^{-1}+23^{-2}} = y(3) = 3^{-1}(x(3))$$