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| Electrical and Electronic Engineering, Imperial College London |
| Advanced Signal Processing (Part 1) |
| Prof. Danilo Mandic |

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A coat of arms with a book and a harp

AI-generated content may be incorrect.

# Part 1: Random signals and stochastic processes

## 1.1 Statistical Estimation

### 1.1.1 Uniformly Distributed Random signals

Figure 1: Uniform Distribution, 1000 realisations

#### Question 1: Calculate the expected Value of X

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### 1.1.2 Zero-mean (Standard) Gaussian Distributed signals

## 1.2 Stochastic Processes