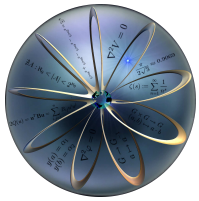

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discrete white noise

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The stochastic process $\{Z_t, t \in T\}$,where T is the set of natural integers $\mathbb{N}$ or the set of all integers $\mathbb{Z}$, is said to be white noise with mean 0 and variance σ^2, written $\{Z_t\} \sim WN(0, \sigma^2)$, if and only if $\{Z_t\}$ has zero mean and autocovariance function

$$\gamma(h) = \begin{cases} \sigma^2 & \text{if } h = 0 \\ 0 & \text{if } h \neq 0 \end{cases}$$