

Open Assignment

GROUP ASSIGNMENT 8

STOCHASTIC PROCESS IN YOUR OWN AREA

1. Find a stochastic process in your own area.
(discharge of a capacitor, birate, failure, hight-/weight-measurements, blood pressure, ...)
2. Make a signal model: $X(t) = \dots$
3. Make three realizations of the process.
4. Determine the ensemble mean and variance.
5. Determine the temporal mean and variance.
6. Determine stationarity and ergodicity.