

# Seminar 2

## Statistical and temporal averages

### DEDP

1. Compute the average value, the average squared value, and the variance for a stationary random process with the distribution of a sample:

a.  $w_1(x) = \mathcal{U}[a, b]$  for some  $a, b \in \mathbb{R}$

b.  $w_1(x) = \begin{cases} \frac{1}{2} - \frac{1}{8}x, & x \in [0, 4] \\ 0, & \text{elsewhere} \end{cases}$

For this one, also plot the function and check that its integral really is 1

2. Compute the temporal average value, the temporal average squared value, the temporal variance, and the temporal autocorrelation function for the following realization of a finite-length random process:

$$f = [-1, 2, -1, 2, -1, 2, -1, 2, -1, 2]$$

3. Compute the temporal average value, the temporal average squared value, the temporal variance, and the temporal autocorrelation function for the following deterministic signal:

$$s(t) = \cos(2\pi ft)$$

(Hint: Consider  $s(t)$  to be a realization of a random process, and proceed as usual).