

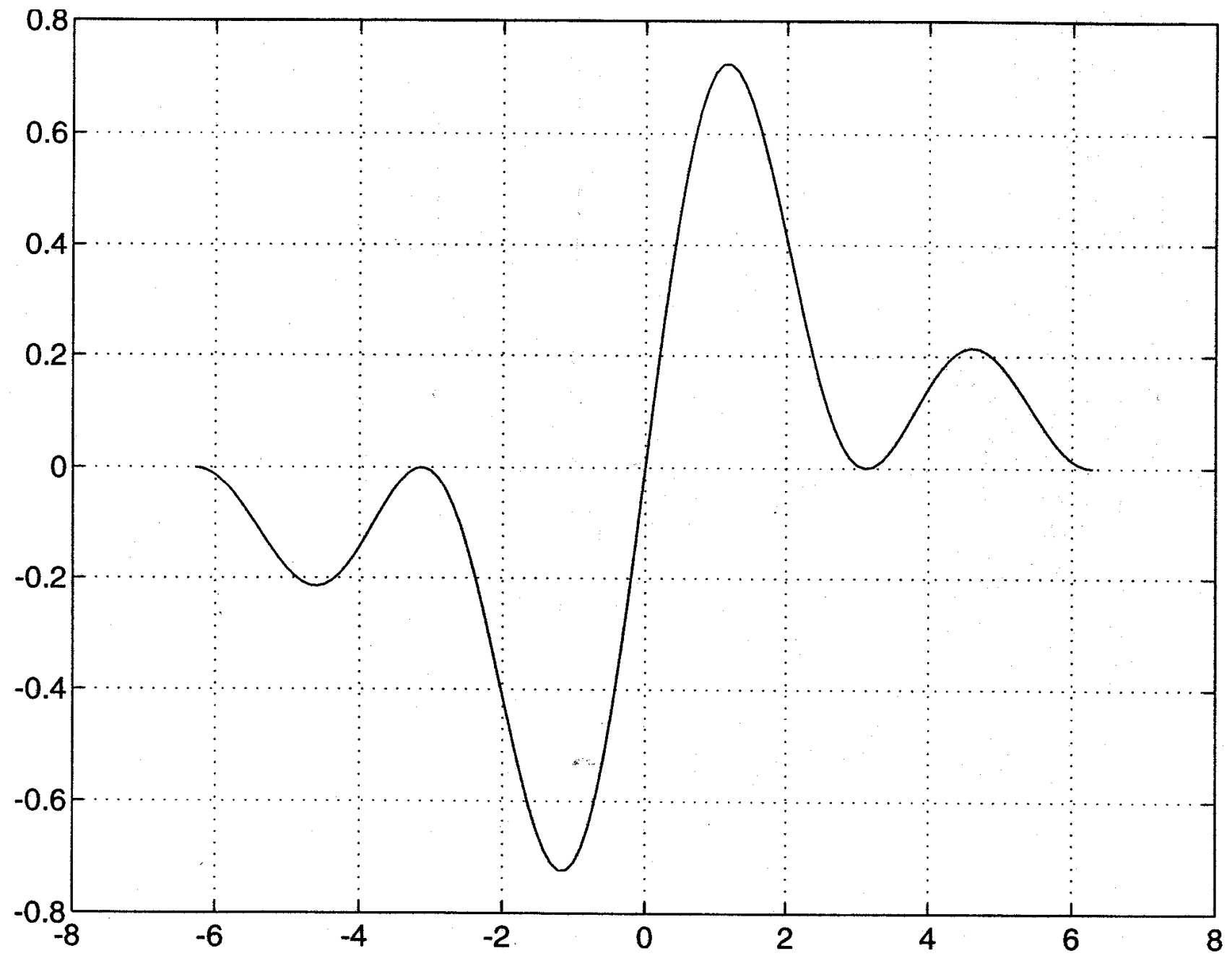


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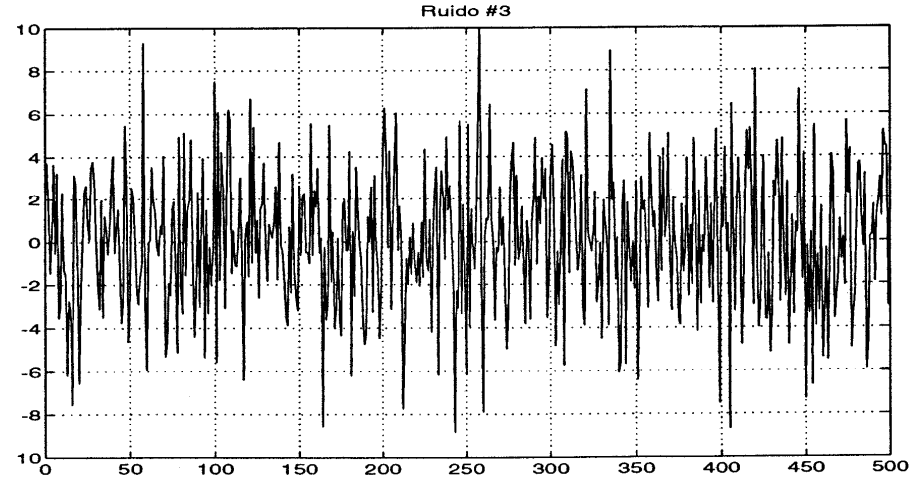
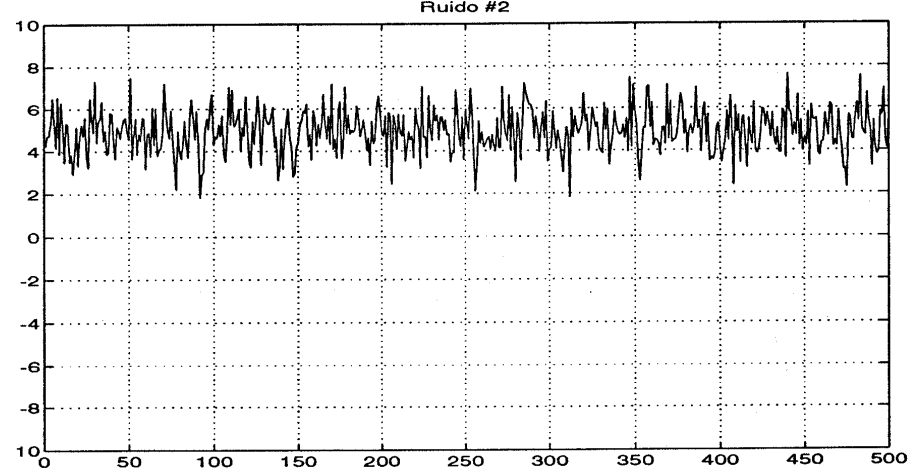
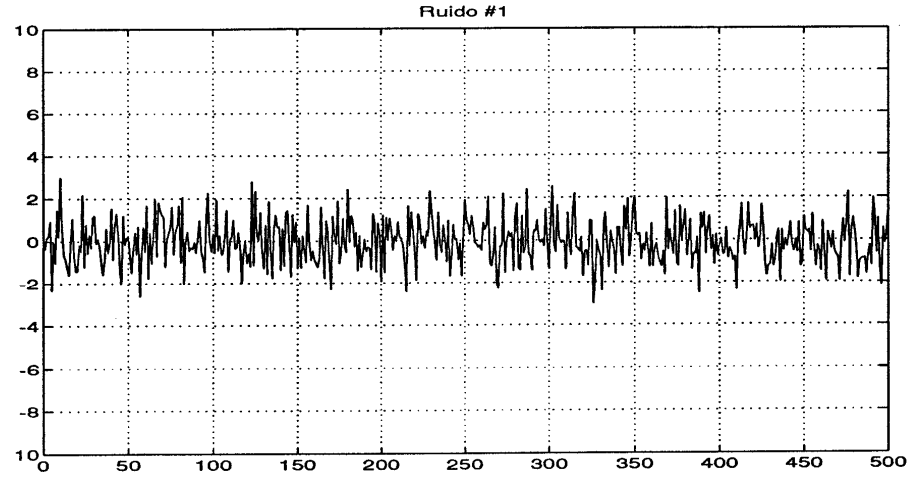
Tema 7  
Introducción a los procesos estocásticos

Curso 2008-09

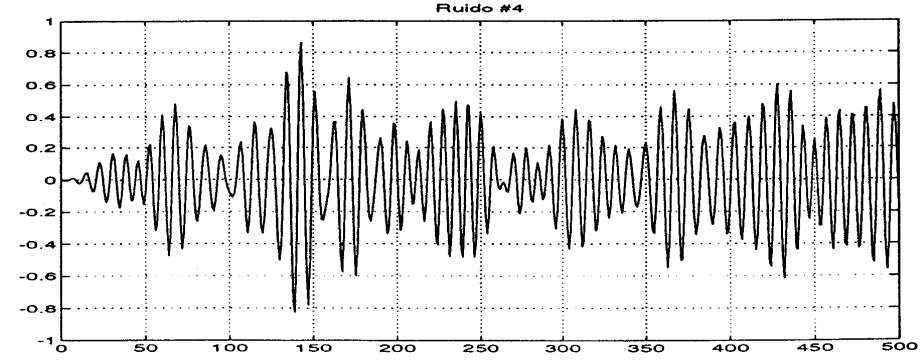
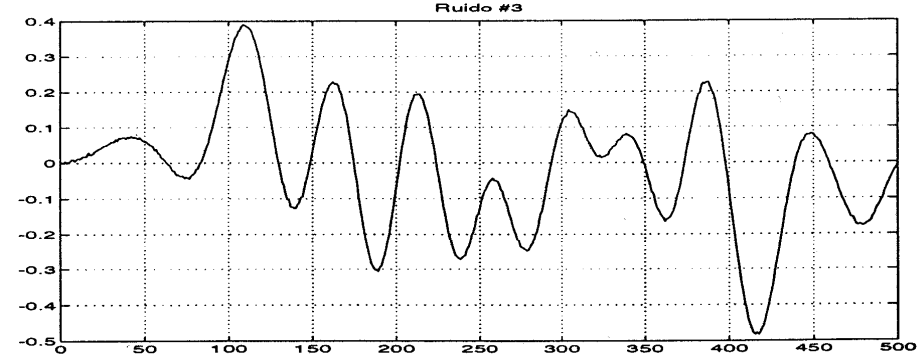
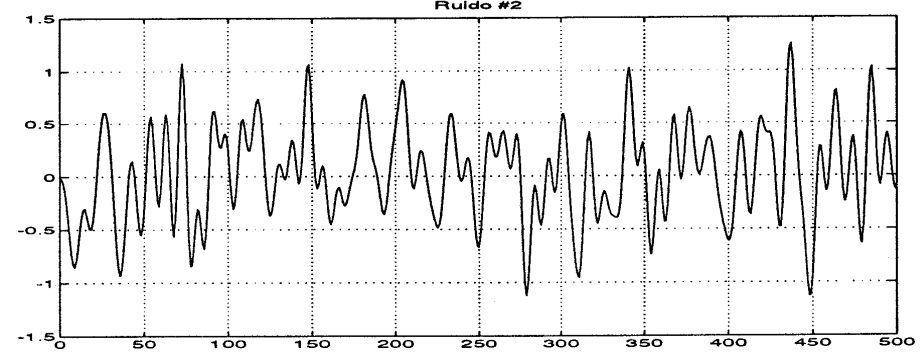
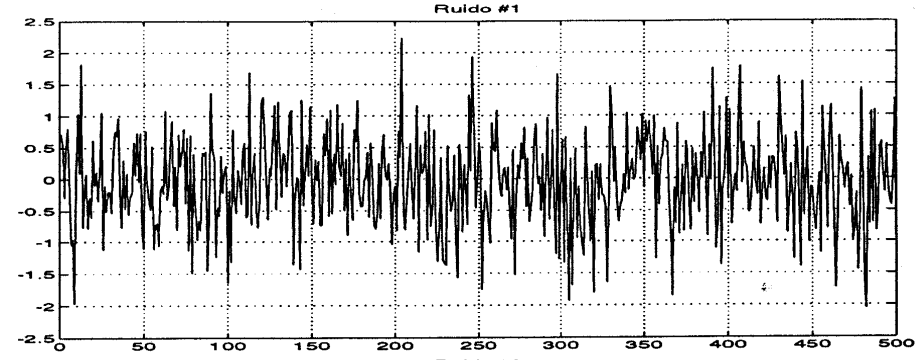
# Ejemplo de señal determinista



# Ejemplos de señales aleatorias



Ejemplos de  
señales aleatorias



# Concepto de proceso estocástico

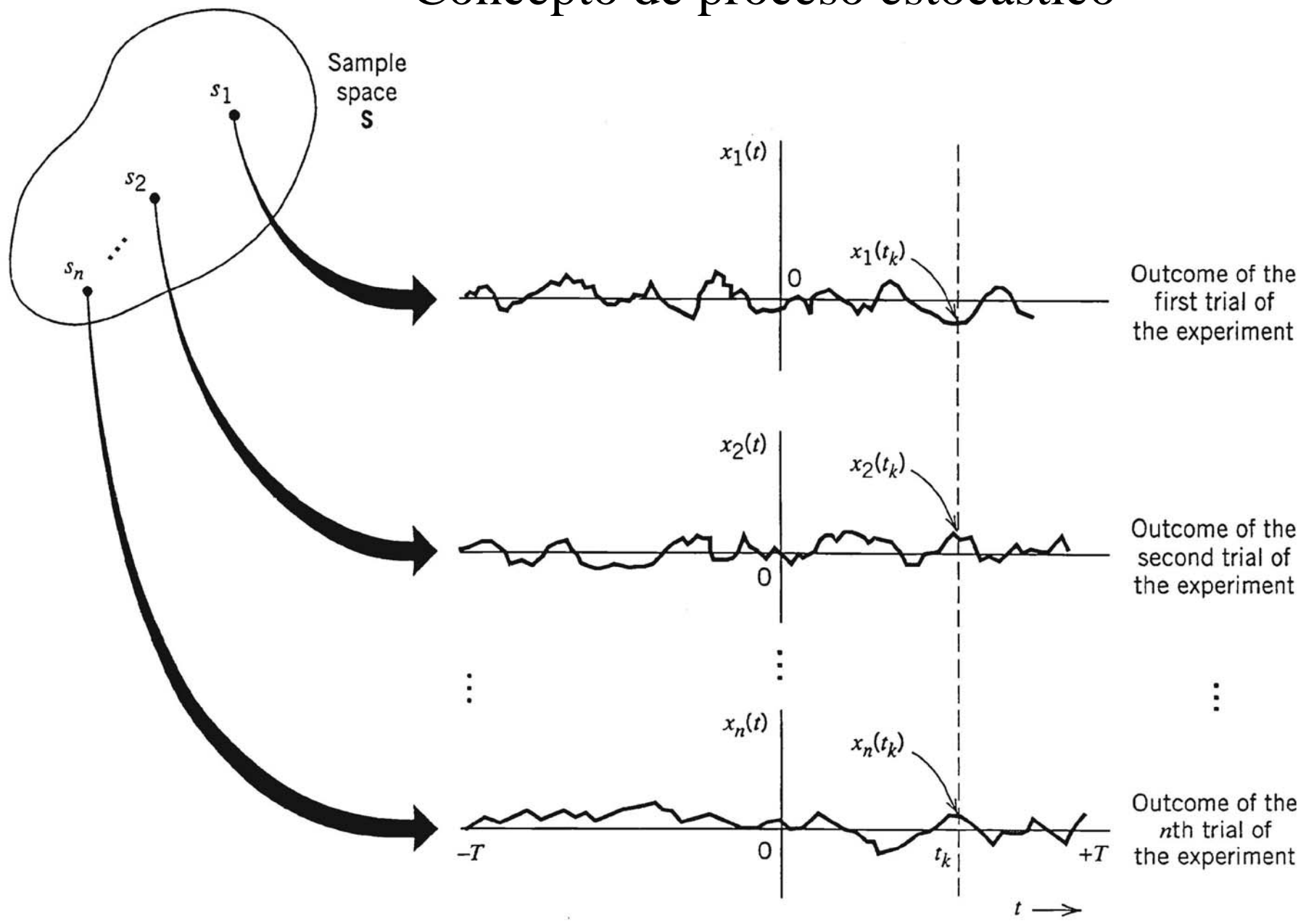


FIGURE 1.1 An ensemble of sample functions.

# Media de un proceso estocástico

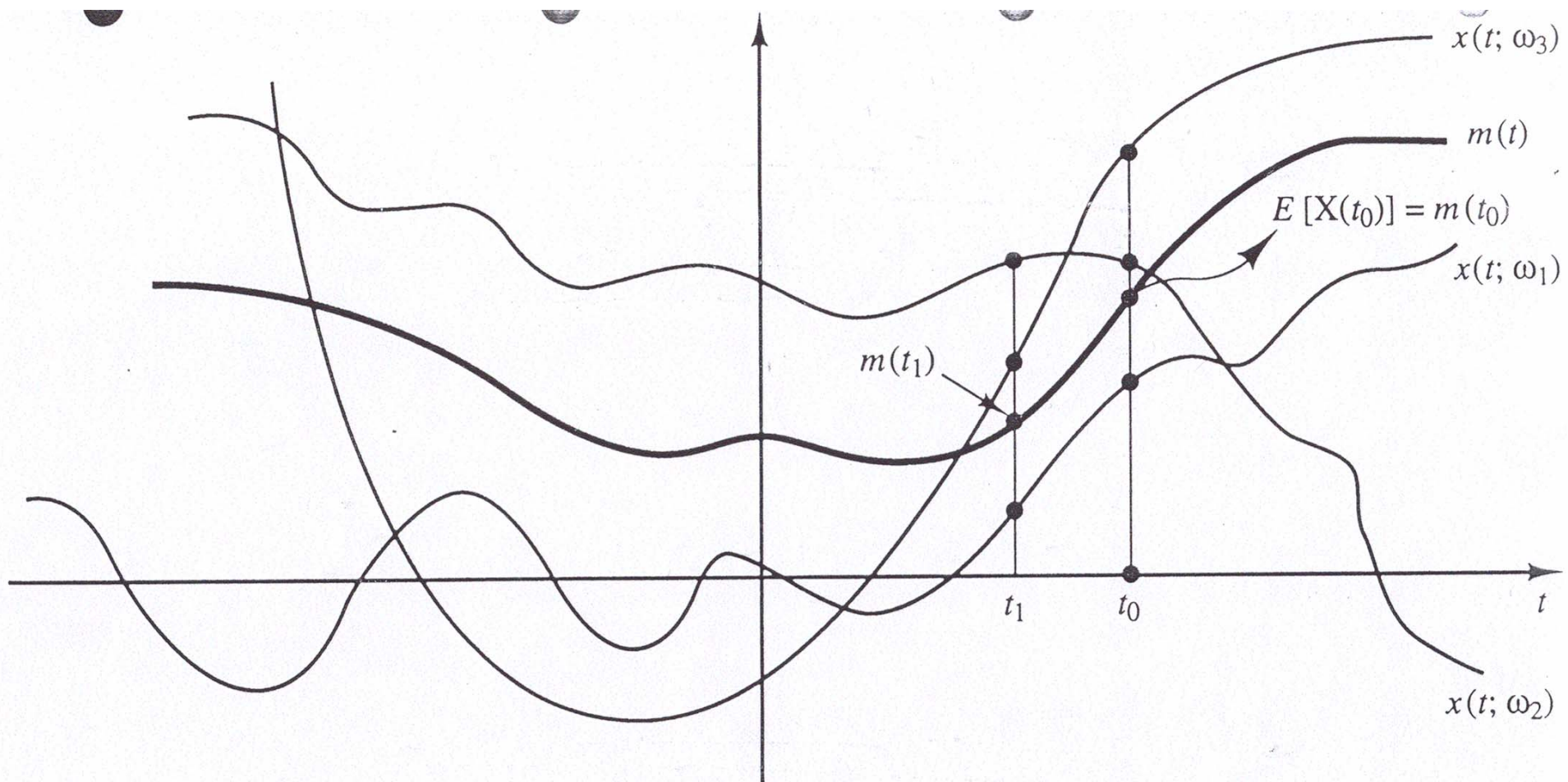
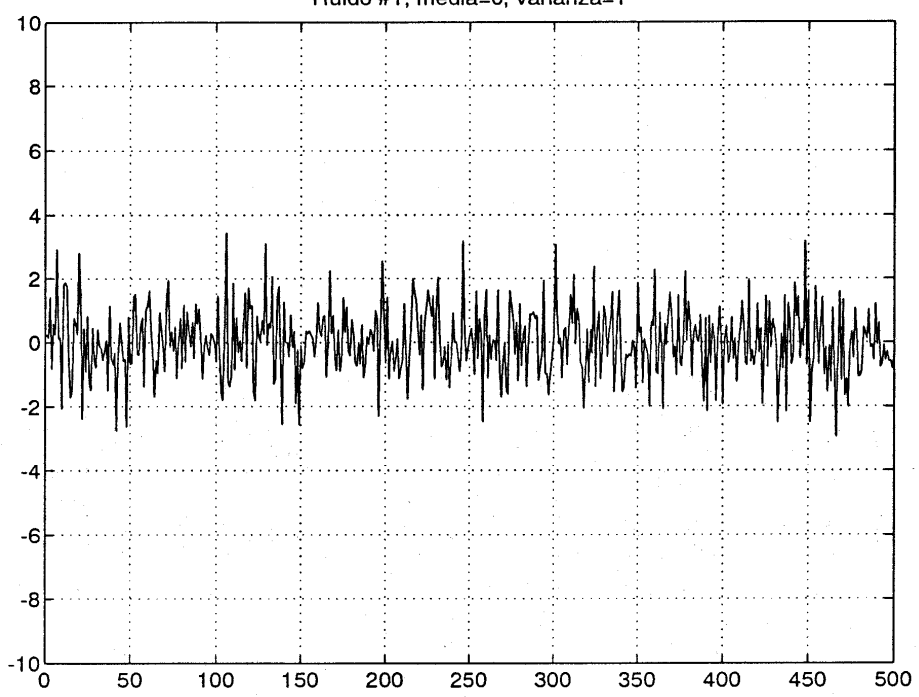
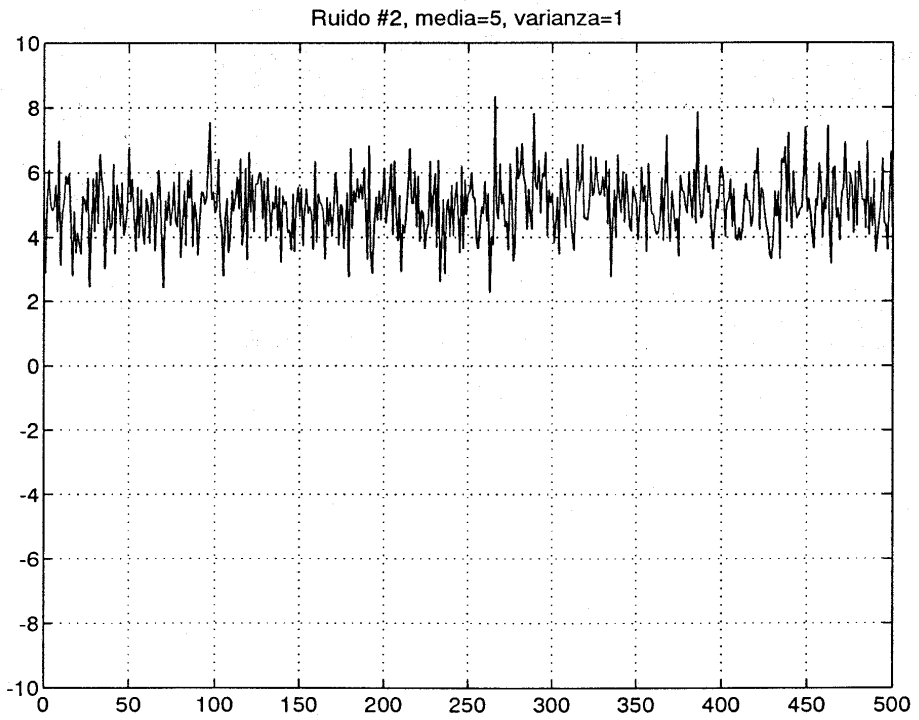


FIGURE 3.15. The mean of a random process.

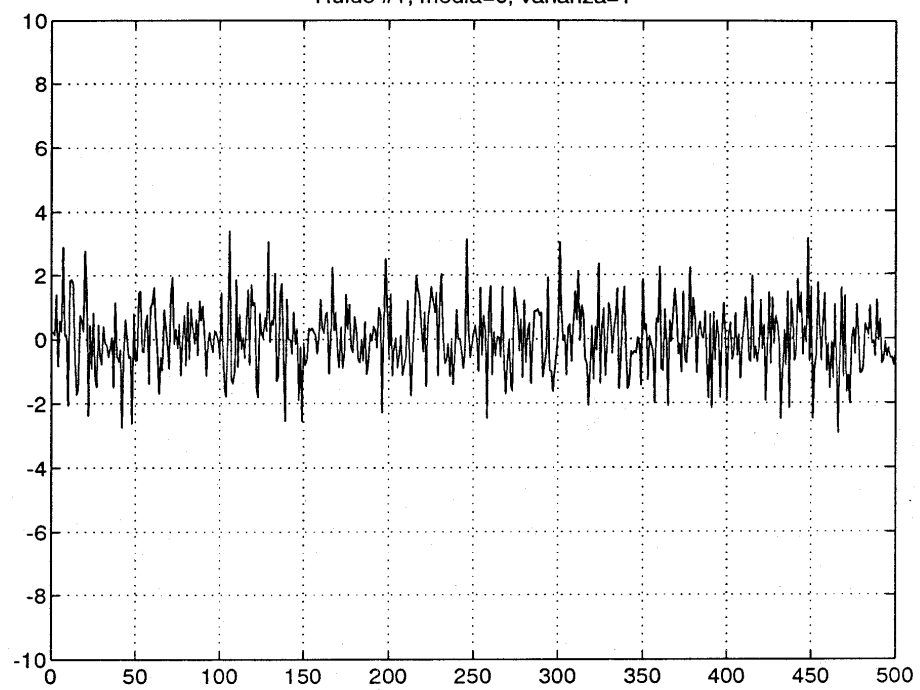
Media 0



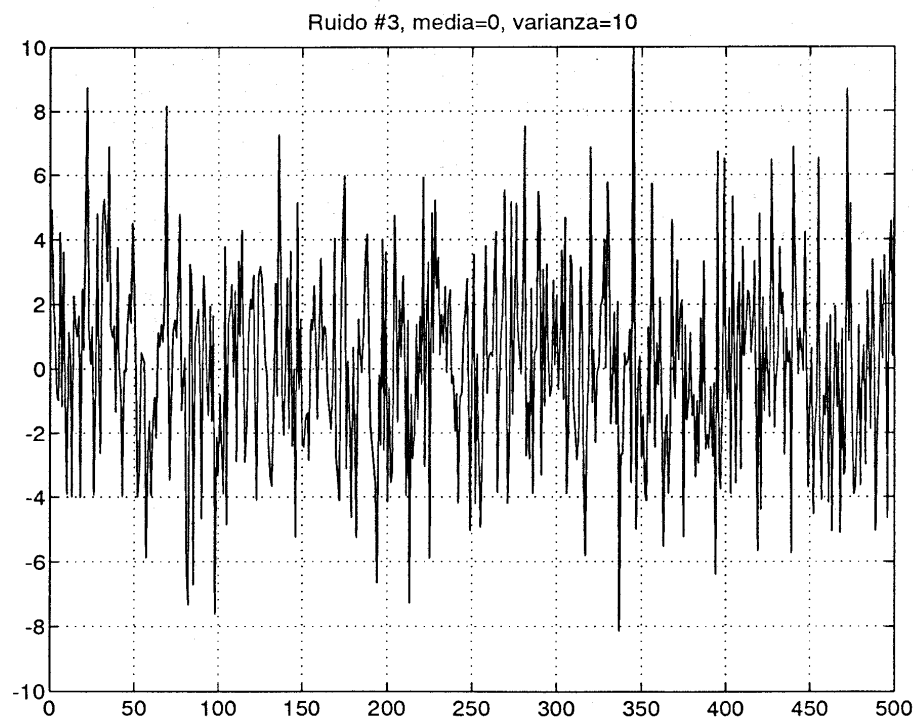
Media 5



Varianza 0

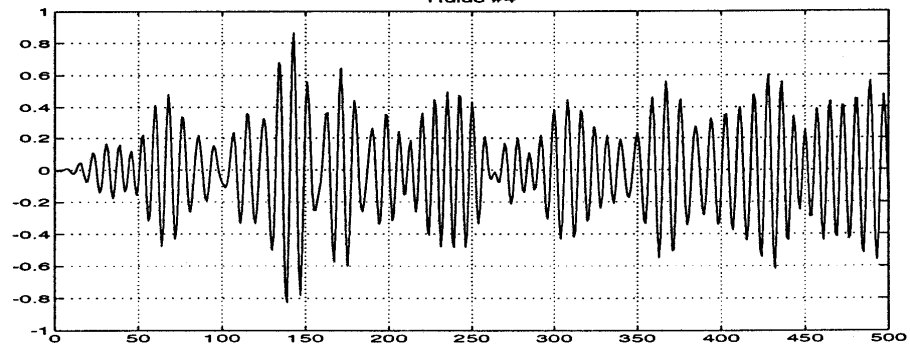
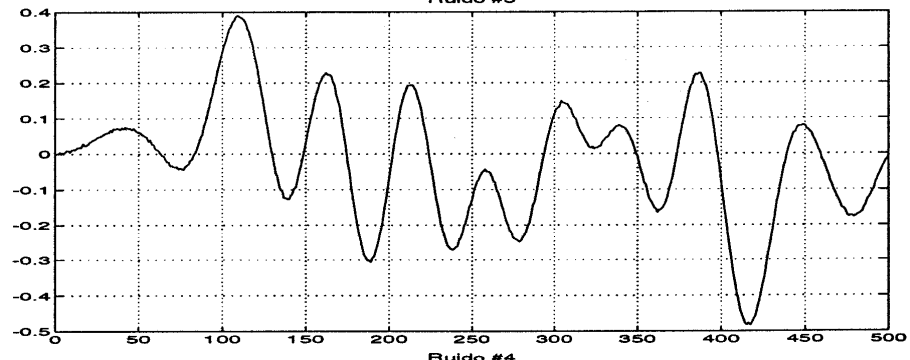
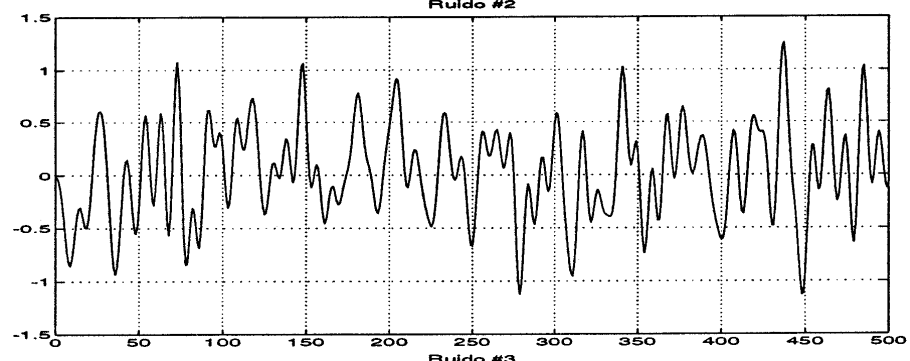
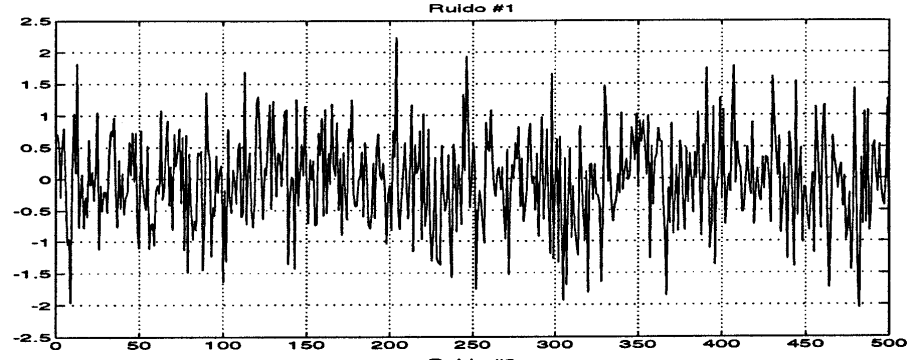


Varianza 10

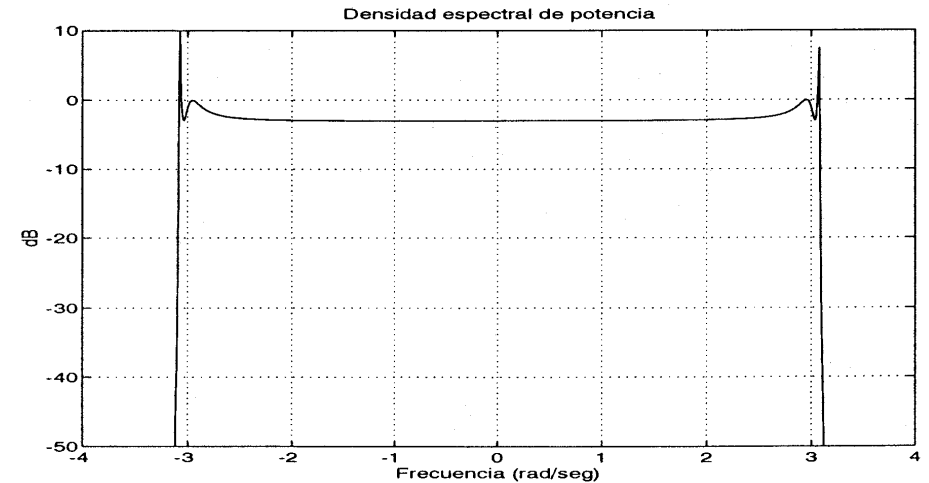
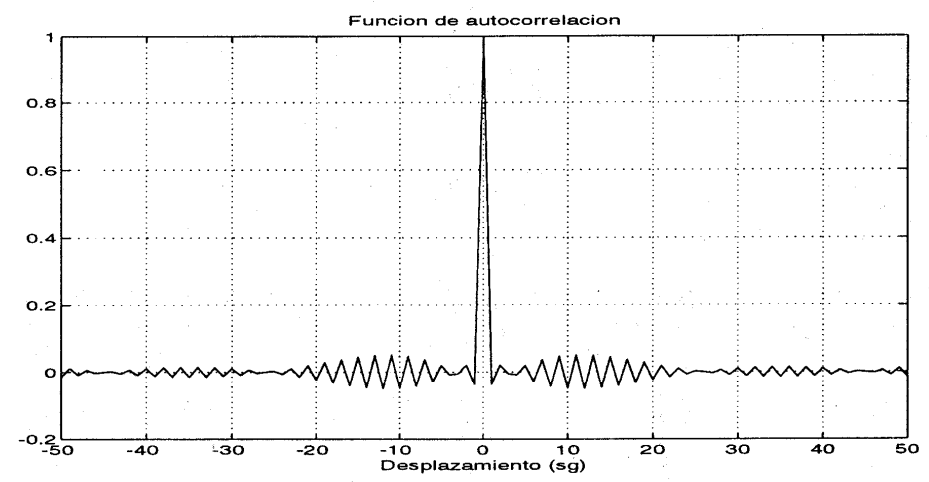
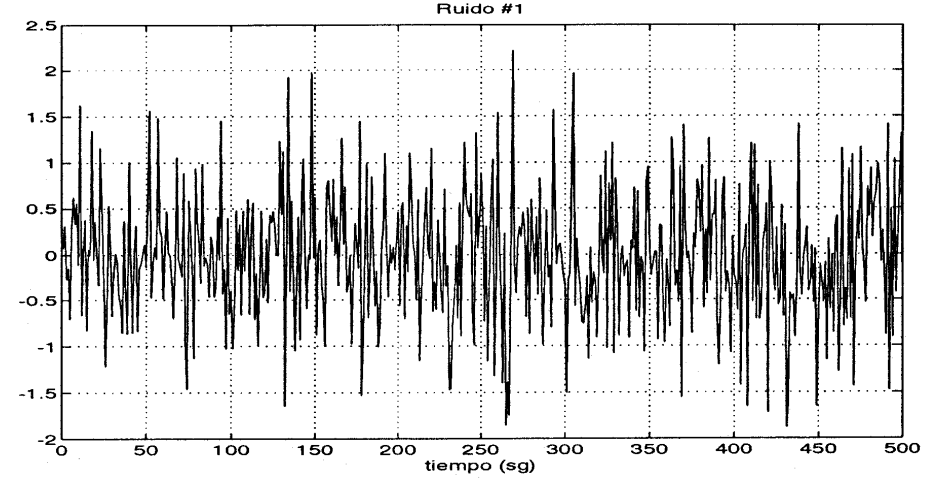




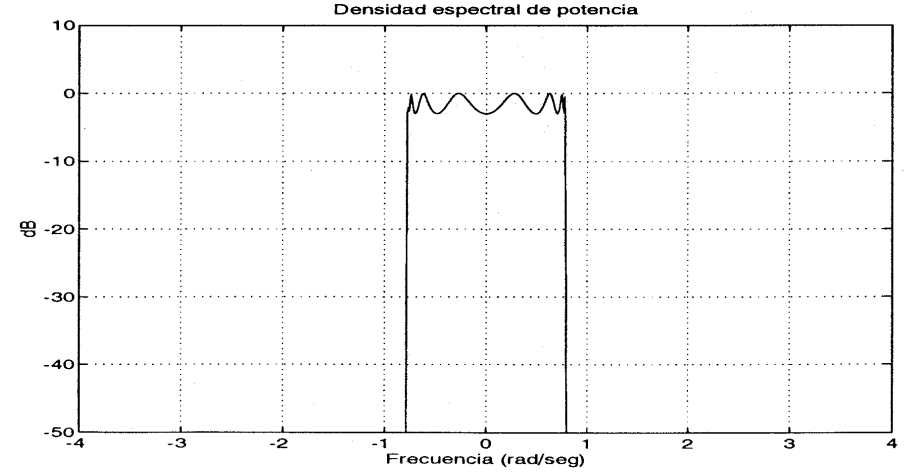
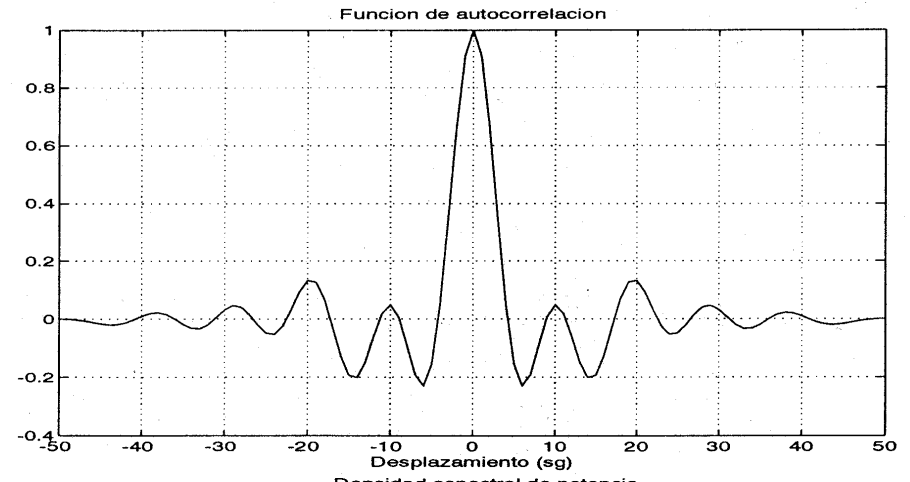
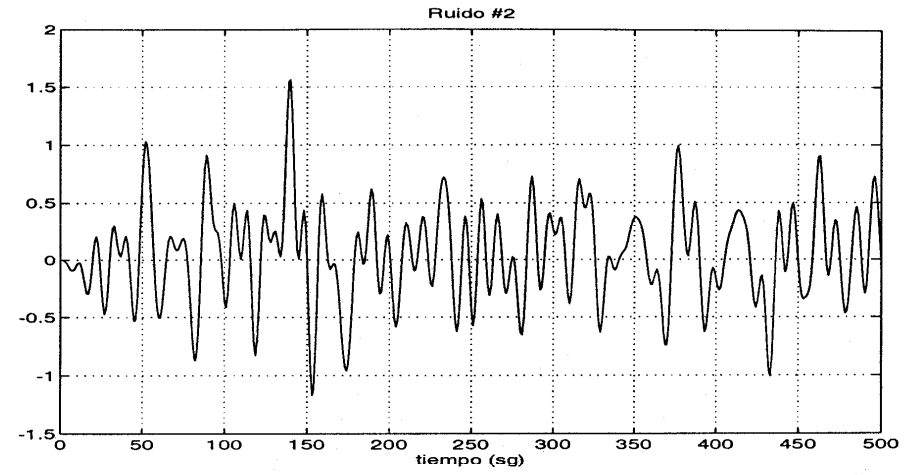
Cuatro ejemplos  
de procesos  
estocásticos con  
distinta función  
de autocorrelación



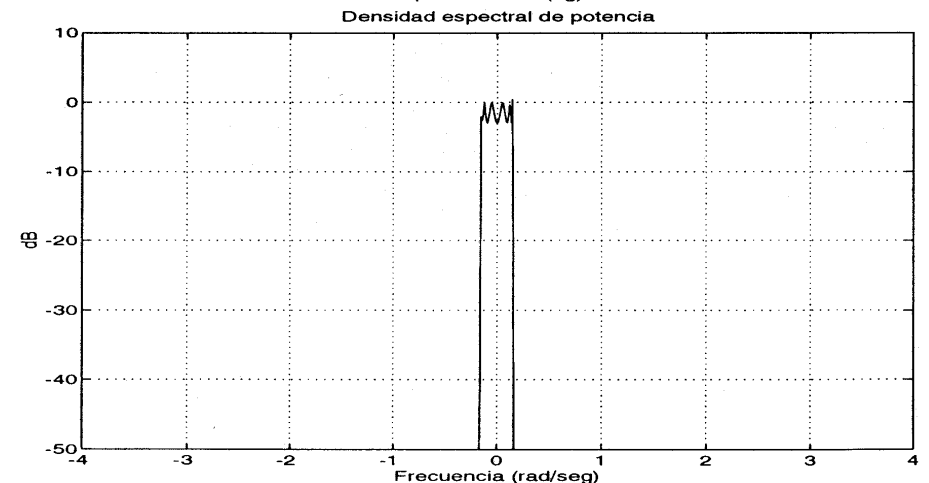
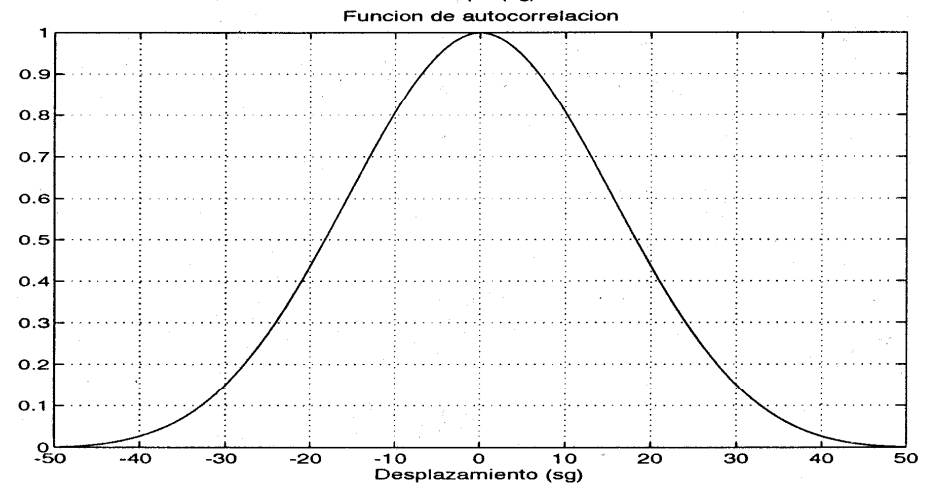
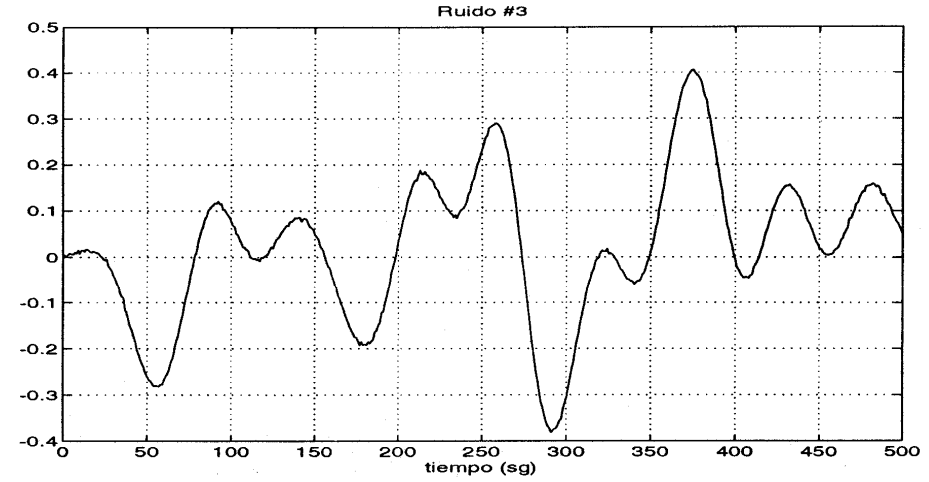
Ejemplo 1:  
ruido de ancho  
de banda  
grande



Ejemplo 2:  
ruido de ancho  
de banda  
moderado



Ejemplo 3:  
ruido de ancho  
de banda  
pequeño



Ejemplo 4:  
ruido paso  
banda

