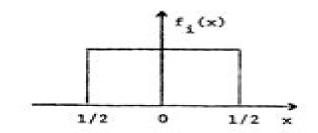
7-3 If x,y,z ext independent in pairs, then

and (7-60) yields (we assume
$$\eta_x = \eta_y = \eta_z = 0$$
)
$$\Phi(\omega_1, \omega_2, \omega_3) = \exp \left\{ -\frac{1}{2} \left(\sigma_1^2 \omega_1^2 + \sigma_2^2 \omega_2^2 + \sigma_3^2 \omega_3^2 \right) \right\}$$

$$f(x_1, x_2, x_3) = f(x_1) f(x_2) f(x_3)$$

7-4 $x = x_1 + x_2 + x_3$. To determine $E(x^4)$ we shall use char. functions

$$\overline{g}_{i}(\omega) = \int_{-1/2}^{1/2} e^{j\omega x} dx^{\frac{2\sin(\omega/2)}{\omega}}$$



$$\underline{\xi}(\omega) = \left[\frac{2\sin(\omega/2)}{\omega}\right]^3 = \left(1 - \frac{\omega^2}{24} + \frac{\omega^4}{1920} - \cdot \cdot\right)^3$$

The coefficient of ω^4 in this expansion equals

$$\frac{13}{1920}$$
 hence $\frac{1}{4!}$ $\frac{d^4 \frac{1}{4}(0)}{dw^4} = \frac{13}{1920}$

and [see (5-103)]

$$E\{x^4\} = m_4 = \frac{13x4!}{1920} = \frac{13}{80}$$

Stochastic Processes Papoulis Solution Manual

Michael Unser, Pouya D. Tafti

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