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**$R X ( \tau ) = F -$   
 $1 \{ N 0 2 \} =$   
 $N 0 2 \delta ( \tau ),$**

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where  $\delta(\tau)$   
is the dirac  
delta

function.  $\delta(x) = \begin{cases} \infty & x = 0 \\ 0 & \text{otherwise.} \end{cases}$

This again  
confirms that  
white noise  
has infinite  
power,  $E[X(t)^2] = R_X(0)$

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$0$ ). We also note that  $R_X(\tau) = 0$  for any  $\tau \neq 0$ .

This means that  $X(t_1)$  and  $X(t_2)$  are uncorrelated for any  $t_1 \neq t_2$ .



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regarded as a  
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uncorrelated  
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variables with  
zero mean and  
finite**

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single  
realization of  
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one may also  
require that  
the samples be  
independent  
and have**

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$$R_X(\tau) = \frac{1}{2} \{ N^2 \delta(\tau) \}$$

where  $\delta(\tau)$  is the dirac delta function.  $\delta(x) = \begin{cases} \infty & x = 0 \\ 0 & \text{otherwise.} \end{cases}$   
This again confirms that white noise

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has infinite  
power,  $E [ X ( t ) ^ 2 ] = R X ( 0 )$ . We also

note that  $R X ( \tau ) = 0$  for  
any  $\tau \neq 0$ .

This means  
that  $X ( t 1 )$   
and  $X ( t 2 )$   
are  
uncorrelated

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for any  $t_1 \neq$   
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