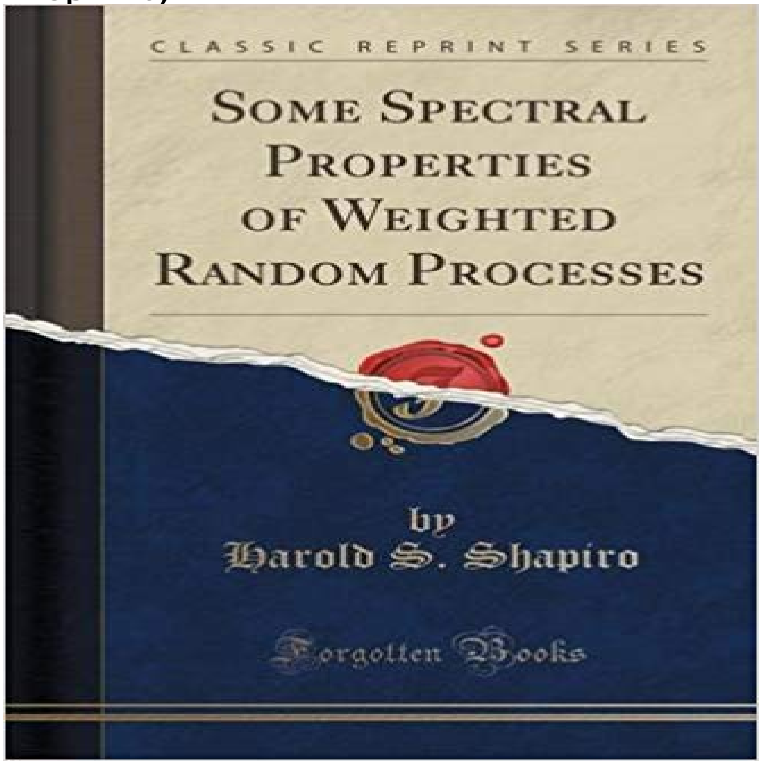
Some Spectral Properties of Weighted Random Processes (Classic Reprint)



Excerpt from Some Spectral Properties of Weighted Random Processes Examining the convolution we expect that if the kernel K(a>) is small compared to f(a)) as co co, and if f(co) does not vary too rapidly, then 7(a)) should behave like f(co) for large a), since 7(a)) is an average of f(s) with weight K(co-s) centered at s cu. (if, on the other hand, K(co) is la_rgg compared to f(co), the roles of f(a>) and K(a>) are interchanged.) Speaking even more qualitatively, when two functions are convolved it should often be possible to regard the function which falls off more rapidly as averaging the function which falls off less rapidly. We shall. See that this intuitive idea can be made precise under fairly general hypotheses, but that it breaks down when f(co) is too rapidly decreasing. First we must specify what we mean by a function which does not vary too rapidly. About the Publisher Forgotten Books publishes hundreds of thousands of rare and classic books. Find more at www.forgottenbooks.com This book is a reproduction of an important historical work. Forgotten Books uses state-of-the-art technology to digitally reconstruct the work, preserving the original format whilst repairing imperfections present in the aged copy. In rare cases, an imperfection in the original, such as a blemish or missing page, may be replicated in our edition. We do, however, repair the vast majority of imperfections successfully; any imperfections that remain are intentionally left to preserve the state of such historical works.

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