

7-3 If $\underline{x}, \underline{y}, \underline{z}$ are independent in pairs, then

$$r_{xy} = r_{xz} = r_{yz} = 0$$

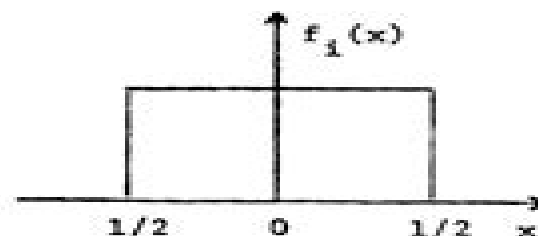
and (7-60) yields (we assume $\eta_x = \eta_y = \eta_z = 0$)

$$\phi(\omega_1, \omega_2, \omega_3) = \exp \left\{ -\frac{1}{2} (\sigma_1^2 \omega_1^2 + \sigma_2^2 \omega_2^2 + \sigma_3^2 \omega_3^2) \right\}$$

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

7-4 $\underline{x} = \underline{x}_1 + \underline{x}_2 + \underline{x}_3$. To determine $E(\underline{x}^4)$ we shall use char. functions

$$\tilde{f}_1(\omega) = \int_{-1/2}^{1/2} e^{j\omega x} dx = \frac{2 \sin(\omega/2)}{\omega}$$



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

The coefficient of ω^4 in this expansion equals

$$\frac{13}{1920} \text{ hence } \frac{1}{4!} \frac{d^4 \tilde{f}(0)}{d\omega^4} = \frac{13}{1920}$$

and [see (5-103)]

$$E(\underline{x}^4) = m_4 = \frac{13 \times 4!}{1920} = \frac{13}{80}$$

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