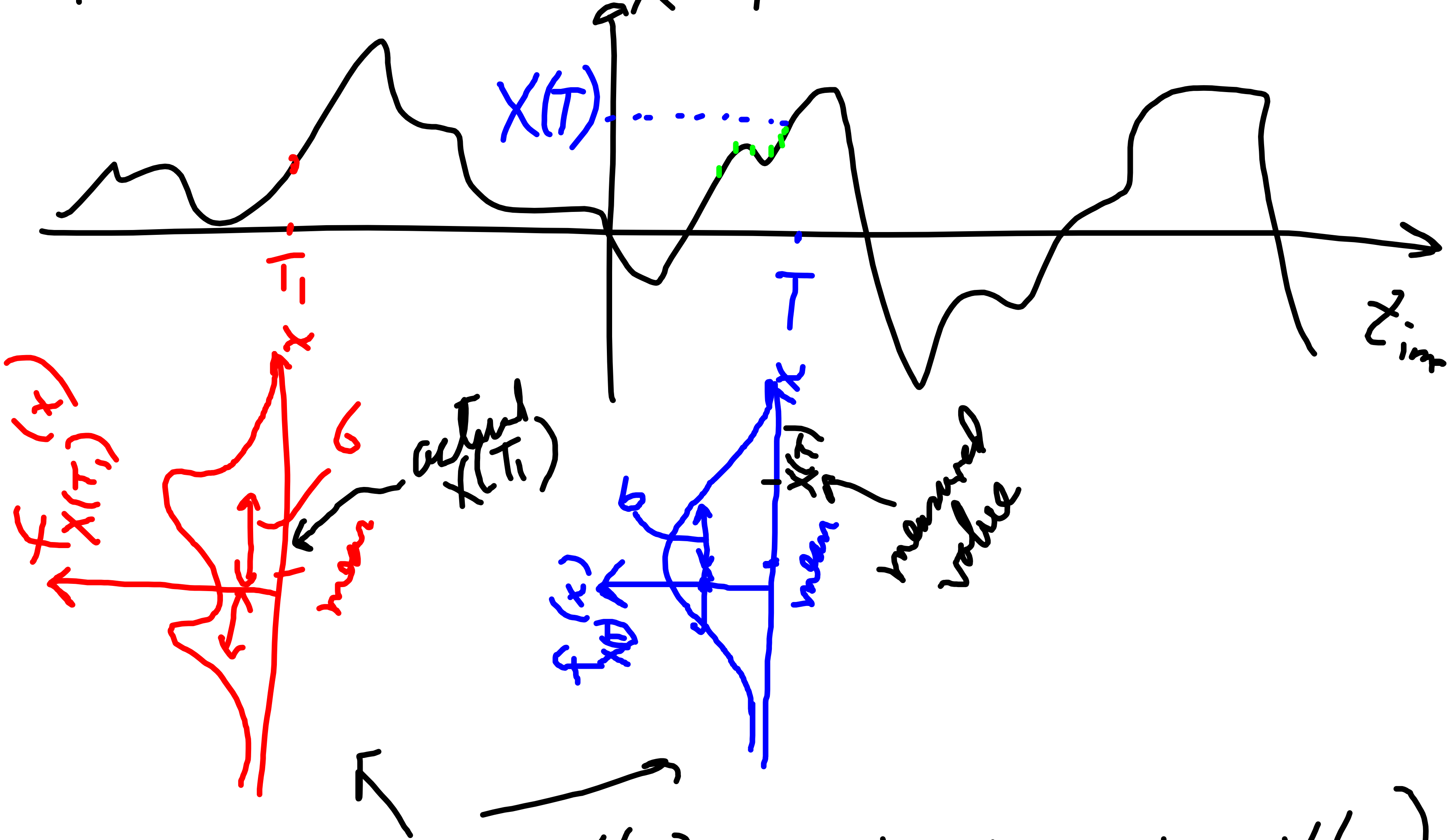
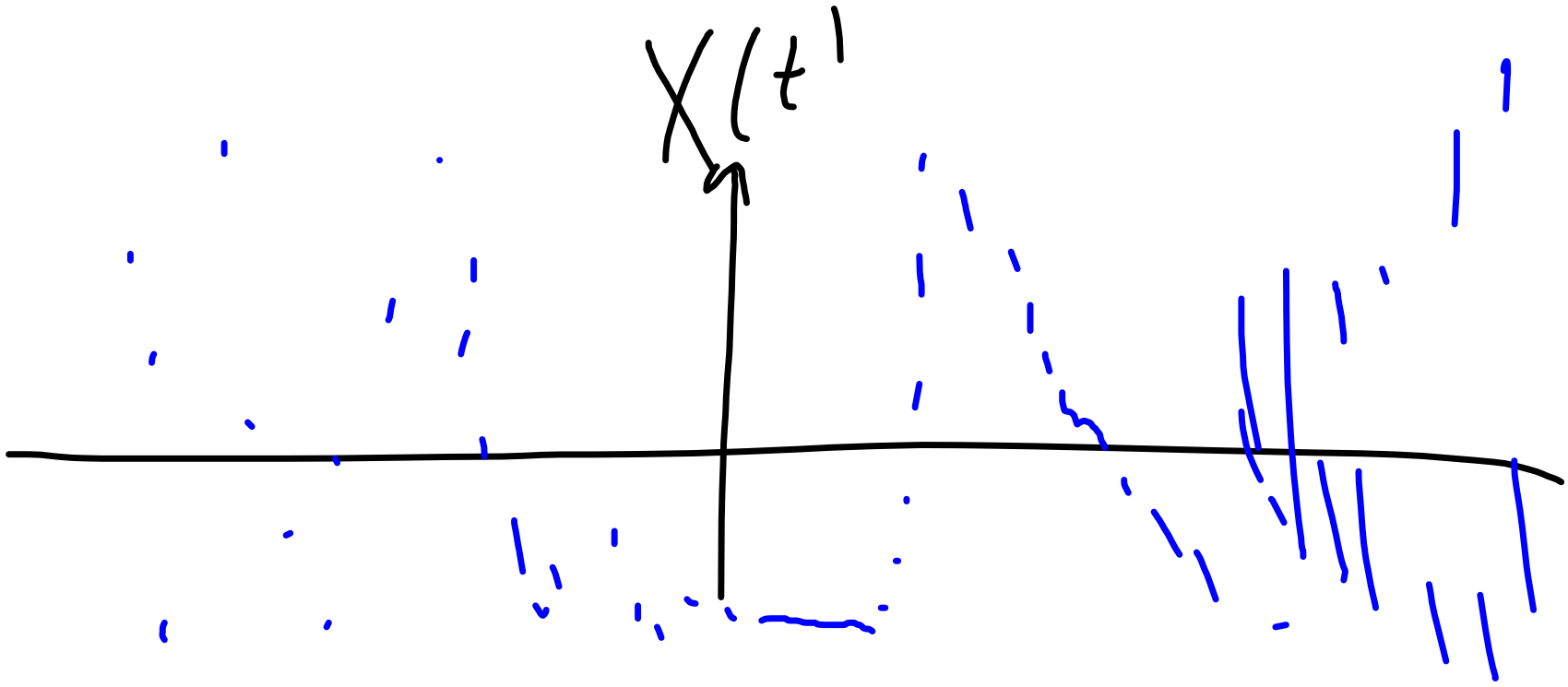
Random Process $X(t)$



Probably $X(T_1)$ is not independent of $X(T_2)$

If $X(t_1)$ is independent of $X(t_2)$ whenever $t_1 \neq t_2$, then $X(t)$ is "noise"



Let $X = X(t_1)$ & $Y = X(t_2)$.

You $f_X(x)$

$f_Y(y)$

joint $f_{XY}(x,y) = f_X(x) f_{Y|X}(y|x)$

$$X = X(t_1)$$
$$Y = X(t_2)$$
$$Z = X(t_3)$$

$$f_{XYZ}(x,y,z) = \cdots x_{11} \cdots z \quad .$$