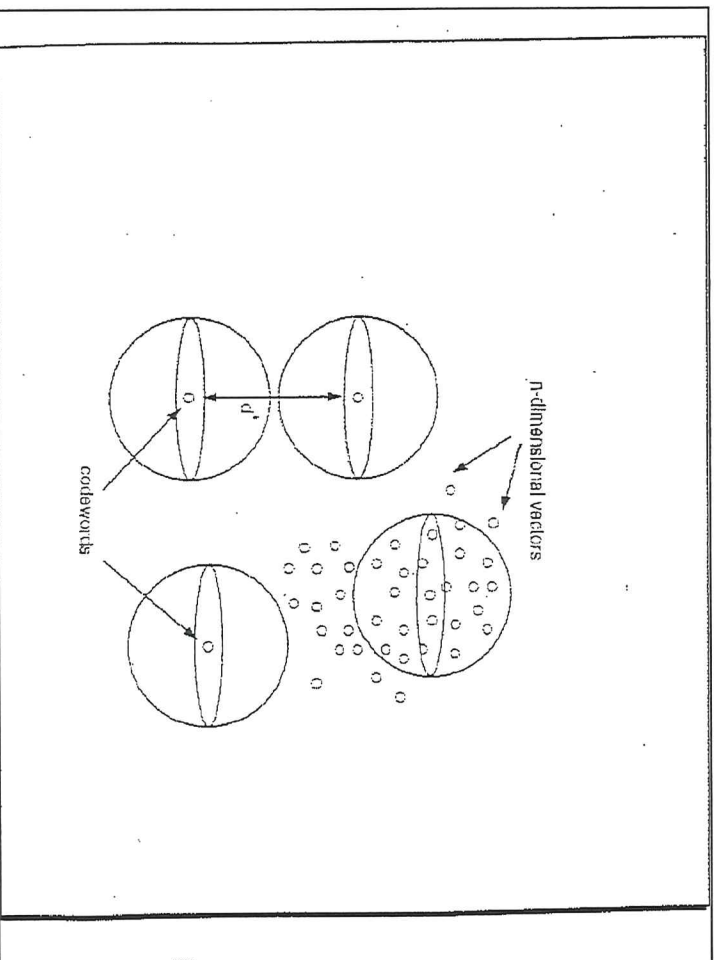
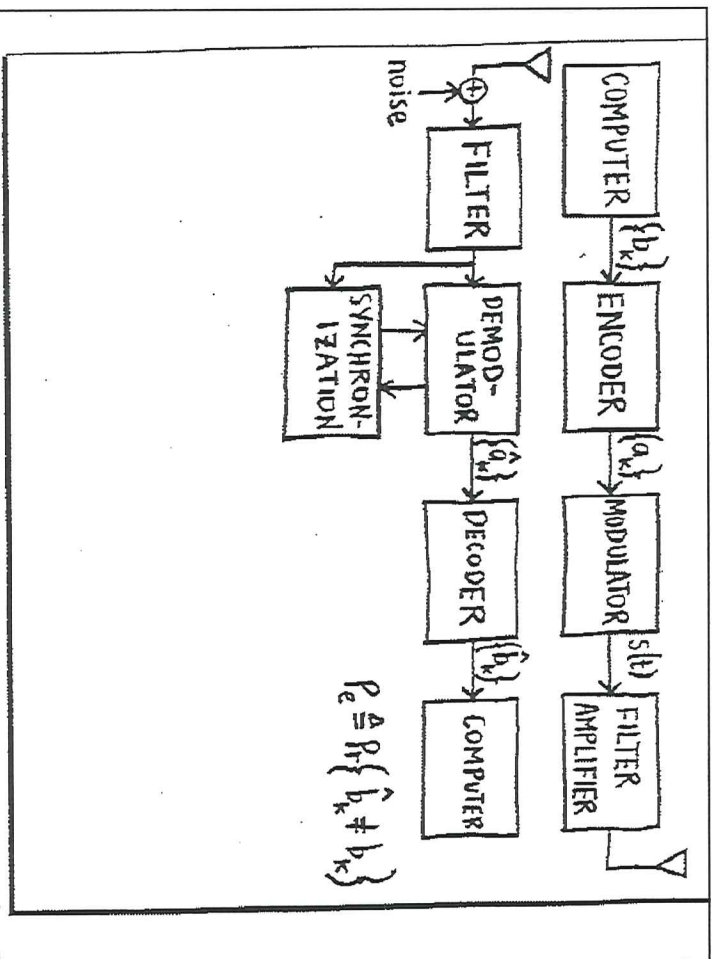
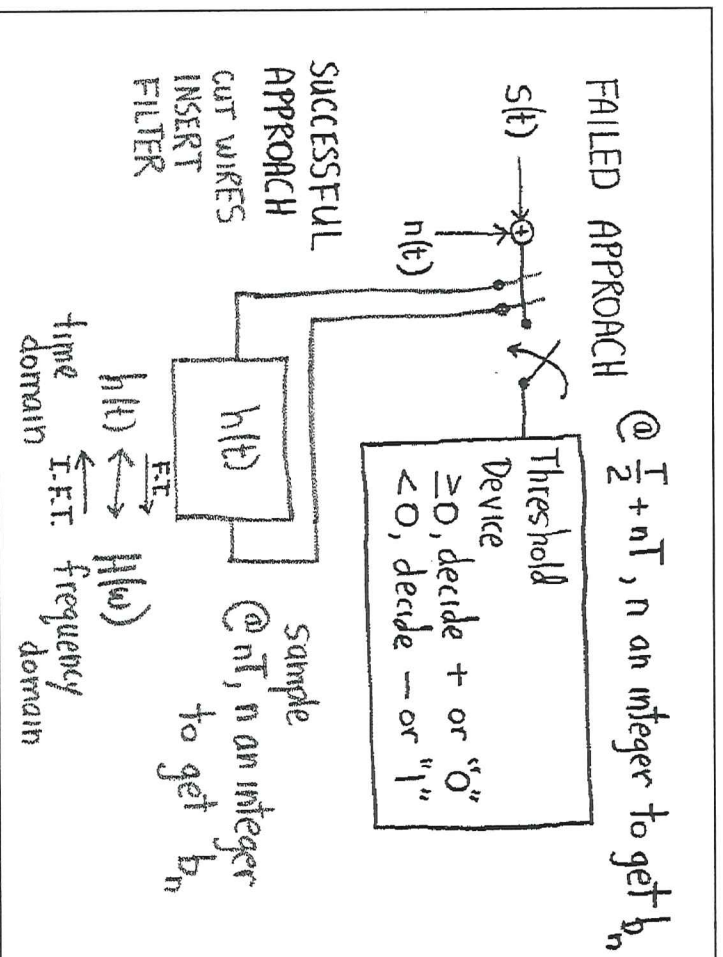
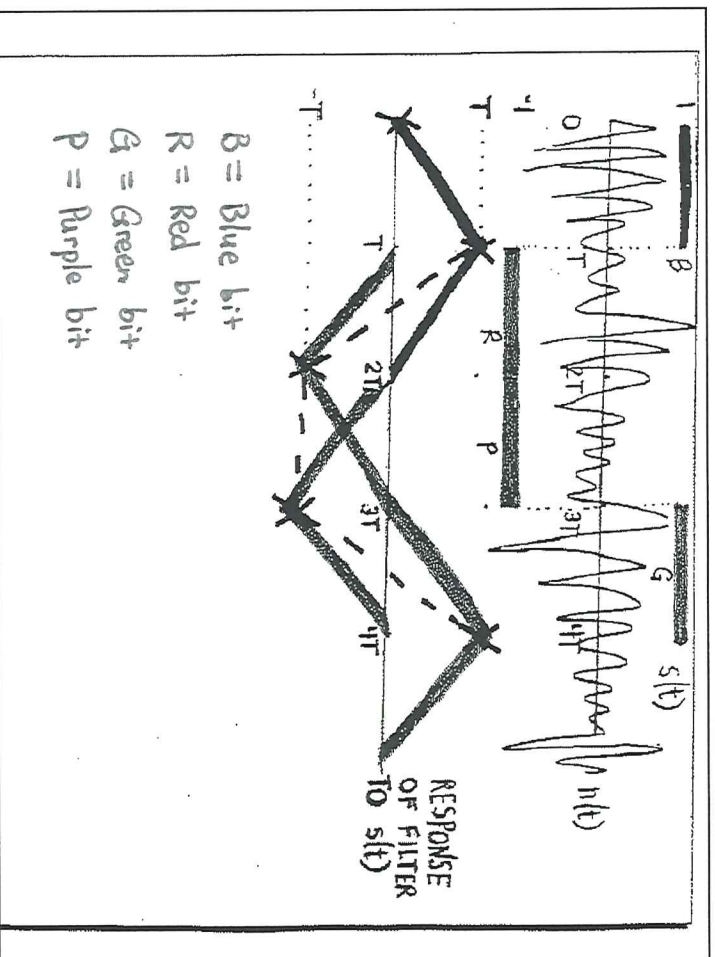






$s(t) \rightarrow \boxed{h(t)} \rightarrow \text{RESPONSE to } s(t)$

IMPULSE RESPONSE
 $h(t) = p_T(t)$
 $= \begin{cases} 1, & 0 \leq t \leq T \\ 0, & \text{elsewhere} \end{cases}$

RESPONSE = $\int_{-\infty}^{\infty} s(\alpha) h(t-\alpha) d\alpha$
 $= \int_{-\infty}^{\infty} s(\alpha) \underbrace{p_T(t-\alpha)}_{=1 \text{ for } 0 \leq t-\alpha < T} d\alpha$
 $\begin{matrix} 0 \leq t-\alpha < T \\ -t \leq -\alpha < T-t \\ t \geq \alpha > t-T \\ t-T < \alpha \leq t \end{matrix}$

$= \int_{t-T}^t s(\alpha) d\alpha$
 @ $t=T$
 @ $t=2T$

$X(t) \rightarrow \boxed{h(t)} \rightarrow Y(t)$
 (WSS) (WSS)

$\hat{h}(t) = h(-t)$
 $\mu_Y = \mu_X * h$
 $R_Y(\tau) = R_X(\tau) * (\hat{h} * h)$

$R_Y(\tau) = E\{Y(t)Y(t+\tau)\}$
 $= E\left\{X(t-\alpha)h(\alpha) \int_{-\infty}^{\infty} X(t+\tau-\beta)h(\beta) d\beta\right\}$
 $= \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} E\{X(t-\alpha)X(t+\tau-\beta)\} h(\alpha)h(\beta) d\alpha d\beta$
 $= \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \underbrace{R_X(\tau+\alpha-\beta)}_{R_X(\tau-\beta-\alpha)} \tilde{h}(\alpha)h(\beta) d\alpha d\beta$

Let $\gamma = -\alpha$
 $= \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} R_X(\tau-\gamma-\beta) \tilde{h}(\gamma)h(\beta) d\gamma d\beta$