

The Gaussian Distribution

Normal Distribution with $\mu=0$

A Gaussian distribution with mean μ and variance σ^2 has a PDF described by

$$f_x(x) = \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{(x-\mu)^2}{2\sigma^2}}$$

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From Histogram to PDF

Experiment: create histograms of sample values from trials of increasing lengths.

If distribution is stationary, then histogram converges to a shape known as a probability density function (PDF)

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Formalizing the PDF Concept

Define x as a random variable whose PDF has the same shape as the histogram we just obtained.

Denote the PDF of x as $f_x(x)$ and scale $f_x(x)$ such that its overall area is 1:

$$\int_{-\infty}^{\infty} f_x(x) dx = 1$$

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Formalizing Probability

The probability that random variable x takes on a value in the range of x_1 to x_2 is calculated from the PDF of x as:

$$p(x_1 \leq x < x_2) = \int_{x_1}^{x_2} f_x(x) dx$$

A PDF is NOT a probability – its integral is. Note that probability values are always in the range of 0 to 1.

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Mean and Variance

The *mean* of a random variable x , μ_x , corresponds to its average value and computed as:

$$\mu_x = \int_{-\infty}^{\infty} x f_x(x) dx$$

The *variance* of a random variable x , σ_x^2 , gives an indication of its variability and is computed as:

$$\sigma_x^2 = \int_{-\infty}^{\infty} (x - \mu_x)^2 f_x(x) dx$$

Compare with power calculation

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Visualizing Mean and Variance

Changes in mean of x

Smaller Mean

Larger Mean

Changes in mean shift the center of mass of PDF

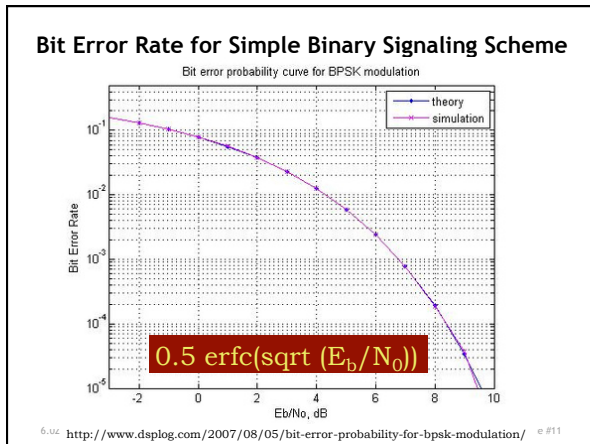
Changes in variance of x

Smaller Variance

Larger Variance

Changes in variance narrow or broaden the PDF (but area is always equal to 1)

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Signal-to-Noise Ratio (SNR)

The Signal-to-Noise ratio (SNR) is useful in judging the impact of noise on system performance:

$$SNR = \frac{\bar{P}_{signal}}{\bar{P}_{noise}}$$

SNR is often measured in decibels (dB):

$$SNR (db) = 10 \log \left(\frac{\bar{P}_{signal}}{\bar{P}_{noise}} \right)$$

3db is a factor of 2

10logX	X
100	10000000000
90	1000000000
80	100000000
70	10000000
60	1000000
50	100000
40	10000
30	1000
20	100
10	10
0	1
-10	0.1
-20	0.01
-30	0.001
-40	0.0001
-50	0.00001
-60	0.000001
-70	0.0000001
-80	0.00000001
-90	0.000000001
-100	0.0000000001

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