

As 2^e ordre.

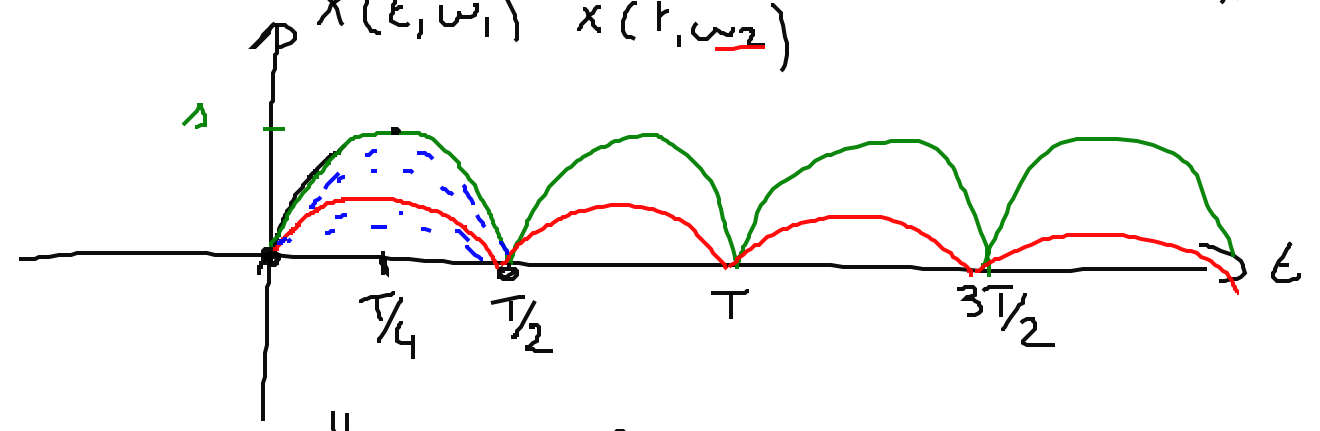
$$C_x(t, \tau) = E(x(t, \omega) x(t - \tau, \omega))$$

Cas particulier $\tau = 0$

$$C_x(t, 0) = E(x(t, \omega)^2)$$

$$x^2(t, \omega_1) \quad x(t, \omega_2)$$

$\epsilon = T/4$
Cas precedent



$$\Rightarrow E(x^2(0, \omega)) = 0 = E(x^2(T/2, \omega))$$

$$E(x^2(T/4, \omega)) \neq E(x^2(0, \omega)) \neq 0$$

$C_x(t, 0) \rightarrow$ non stationnaire au 2^e ordre.
 $E(x^2(t, \omega)) =$ depend du temps

