

$$C_S(z) = C_X(z) + m_x m_y + m_y m_x + C_Y(z) \\ = C_X(z) + 2 m_x m_y + C_Y(z).$$

c) independant et
 $m_x = m_y = 0$

$$C_S(z) = C_X(z) + C_Y(z)$$

Remarque ① Si 2 variables / aleatoires sont
independant ^{Processus} (non correles)

$$E(XY) = E(X) \cdot E(Y)$$

② non correles $C_{XY}(z) = C_{YX}(z) = 0$

$$C_S(z) = C_X(z) + C_Y(z)$$

\equiv independantes à moyenne nulle