

Proof for establishing that if E_g is finite, then P_g is zero

$$P_\infty := \lim_{T \rightarrow \infty} \left[\frac{1}{2 \cdot T} \int_{-T}^T (|x(t)|)^2 dt \right] \blacksquare$$

Since

$$E_\infty := \int_{-\infty}^{\infty} (|x(t)|)^2 dt \blacksquare$$

and is finite, we can define P_g to be:

$$P_\infty := \lim_{T \rightarrow \infty} \left(\frac{1}{2 \cdot T} \cdot E_\infty \right) \blacksquare$$

where E_g is a finite number. When a finite number is divided by a variable approaching infinity, the limit reaches 0. Thus, P_g is equal to zero when E_g is a finite number.