

HW 4

1- Two discrete-time random processes are defined as $X[n] = U[n]$ and $Y[n] = \cos(\frac{\pi n}{3}) U[n]$ for $-\infty < n < \infty$, where $U[n]$ is white noise with variance σ_U^2 . Are the random processes $X[n]$ and $Y[n]$ jointly WSS? (20 points)

Solution: For discrete-time random processes $X[n]$ and $Y[n]$ to be jointly WSS we need to check following conditions.

- First, we need to check whether $X[n]$ is WSS or not.
- Second, we need to check whether $Y[n]$ is WSS or not.

In short the conditions are calculated below;

$$\begin{aligned}\mu_X[n] &= E[X[n]] = \mu_X \\ r_X[k] &= E[X[n]X[n+k]] \\ \mu_Y[n] &= E[Y[n]] = \mu_Y \\ r_Y[k] &= E[Y[n]Y[n+k]]\end{aligned}$$

If both $X[n]$ and $Y[n]$ are both wide sense stationary, then we need to find the CCS. If CCS can be defined such as $(E[X[n]Y[n+k]])$ not dependent upon n , then the random processes are said to be jointly wide sense stationary.

Now,

In our Question $U[n]$ is white noise, so mean is zero and covariance is found. It is evident that covariance is not the function of time n . So we conclude $X[n]$ is WSS.

Also for $Y[n] = \cos(n * \pi/3)U[n]$;

Mean of cosine=0; doesn't depend upon time. We need to find CCS of our two given random processes.

$$\begin{aligned}r_{X,Y}[k] &= E[X[n]Y[n+k]] \\ r_{X,Y}[k] &= E[u[n]\cos\frac{(n+k)\pi}{3}u[n+k]]\end{aligned}$$

After values incorporation we can conclude that The random processes are jointly WSS.

Discrete Time Random Process Solution Manual

SJ Ball



Discrete Time Random Process Solution Manual:

Probability, Statistics, and Random Processes for Electrical Engineering Alberto Leon-Garcia, 2008 While helping students to develop their problem solving skills the author motivates students with practical applications from various areas of ECE that demonstrate the relevance of probability theory to engineering practice

Probability and Random Processes for Electrical Engineering Alberto Leon-Garcia, 1994 Introduction to Queueing Systems with Telecommunication Applications László Lakatos, László Szeidl, Miklós Telek, 2019-05-16 The book is the extended and revised version of the 1st edition and is composed of two main parts mathematical background and queueing systems with applications The mathematical background is a self containing introduction to the stochastic processes of the later studied queueing systems It starts with a quick introduction to probability theory and stochastic processes and continues with chapters on Markov chains and regenerative processes More recent advances of queueing systems are based on phase type distributions Markov arrival processes and quasy birth death processes which are introduced in the last chapter of the first part The second part is devoted to queueing models and their applications After the introduction of the basic Markovian from $M/M/1$ to $M/M/1/N$ and non Markovian $M/G/1$ $G/M/1$ queueing systems a chapter presents the analysis of queues with phase type distributions Markov arrival processes from $PH/M/1$ to $MAP/PH/1/K$ Thenext chapter presents the classical queueing network results and the rest of this part is devoted to the application examples There are queueing models for bandwidth charing with different traffic classes slotted multiplexers media access protocols like Aloha and IEEE 802.11b priority systems and retrial systems An appendix supplements the technical content with Laplace and z transformation rules Bessel functions and a list of notations The book contains examples and exercises throughout and could be used for graduate students in engineering mathematics and sciences Reviews of first edition The organization of the book is such that queueing models are viewed as special cases of more general stochastic processes such as birth death or semi Markov processes this book is a valuable addition to the queueing literature and provides instructors with a viable alternative for a textbook to be used in a one or two semester course on queueing models at the upper undergraduate or beginning graduate levels Charles Knessl SIAM Review Vol 56 1 March 2014

Blind Equalization and System Identification Chong-Yung Chi, Chih-Chun Feng, Chii-Horng Chen, Ching-Yung Chen, 2006-05-20 The absence of training signals from many kinds of transmission necessitates the widespread use of blind equalization and system identification There have been many algorithms developed for these purposes working with one or two dimensional signals and with single input single output or multiple input multiple output real or complex systems It is now time for a unified treatment of this subject pointing out the common characteristics of these algorithms as well as learning from their different perspectives Blind Equalization and System Identification provides such a unified treatment presenting theory performance analysis simulation implementation and applications This is a textbook for graduate courses in discrete time random processes statistical signal processing and blind equalization and

system identification It contains material which will also interest researchers and engineers working in digital communications source separation speech processing and other similar applications

Probability and Random Processes Donald G. Childers,1997 **Scientific and Technical Aerospace Reports** ,1970 *Brownian Motion* René L. Schilling,2021-09-07 Stochastic processes occur everywhere in the sciences economics and engineering and they need to be understood by applied mathematicians engineers and scientists alike This book gives a gentle introduction to Brownian motion and stochastic processes in general Brownian motion plays a special role since it shaped the whole subject displays most random phenomena while being still easy to treat and is used in many real life models In this new edition much material is added and there are new chapters on Wiener Chaos and Iterated It Integrals and Brownian Local Times

Nonlinear Filtering Jitendra R. Raol,Girija Gopalratnam,Bhekisipho Twala,2017-07-12 Nonlinear Filtering covers linear and nonlinear filtering in a comprehensive manner with appropriate theoretic and practical development Aspects of modeling estimation recursive filtering linear filtering and nonlinear filtering are presented with appropriate and sufficient mathematics A modeling control system approach is used when applicable and detailed practical applications are presented to elucidate the analysis and filtering concepts MATLAB routines are included and examples from a wide range of engineering applications including aerospace automated manufacturing robotics and advanced control systems are referenced throughout the text **Modeling Random Systems** J. R. Cogdell,2004 For undergraduate courses in probability statistics and random processes in Engineering especially Electrical Engineering This text equips students in engineering and other technical areas to understand analyze and design systems that have random aspects Material on probability statistics and random processes is presented in a style that appeals to engineering interests and avoids excessive mathematical development The unifying concept throughout the book is modeling probability is defined as a model for data expectations model averages the various distributions model real world situations random processes model analog and digital information bearing signals and white noise models wideband noise from physical processes *High-speed Networks* William Stallings,1998 Bestselling author William Stallings presents comprehensive up to date coverage of TCP performance design issues A high level overview of cutting edge network and Intranet design this book focuses on high speed technologies like routing for multimedia how to manage traffic flow and compression techniques for maximizing throughput *Digital Filters* Andreas Antoniou,1993 This final year postgraduate text for courses in digital filters or digital signal processing deals with the construction of algorithms that filter data into useful information It starts with the basics and goes on to cover advanced topics such as recursive and non recursive filters including optimization techniques wave digital filters and DFTs A new chapter on the application of digital signal processing offers up to date techniques and there are new problems and examples throughout A solutions manual is available 0 07 002122 8 *Engineering Education* ,1971 *Statistics Catalog* 2005 Neil Thomson,2004-09 *Control Abstracts* ,1966 *Servomechanisms: Bulletin of Automatic and Manual Control*

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