Temporal Characteristics of Random Processes

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Based on
Probability, Random Variables and Random Signal Principles,
P.Z. Peebles,Jr. and B. Shi

Outline

First Order Distribution Function
N Gaussian random variables

Definition

For one particular time t_1, the distribution function associated with the random variable $X_1 = X(t_1)$

$$F_X(x_1; t_1) = P\{X(t_1) \le x_1\}$$

the density function

$$f_X(x_1; t_1) = dF_X(x_1; t_1)/dx_1$$

Second Order Distribution Function

N Gaussian random variables

Definition

For one particular time t_1, t_2, the distribution function associated with the random variables $X_1 = X(t_1)$ and $X_2 = X(t_2)$

$$F_X(x_1, x_2; t_1, t_2) = P\{X(t_1) \le x_1, X(t_2) \le x_2\}$$

the density function

$$f_X(x_1, x_2; t_1, t_2) = \partial^2 F_X(x_1, x_2; t_1, t_2) / \partial x_1 \partial x_2$$

N-th Order Distribution Function

N Gaussian random variables

Definition

For one particular time t_1, t_2, ... ,t_N, the distribution function associated with the random variables $X_1 = X(t_1)$, $X_2 = X(t_2)$, ..., $X_N = X(t_N)$

$$F_X(x_1, \ldots, x_N; t_1, \ldots, t_N) = P\{X(t_1) \le x_1, \ldots, X(t_N) \le x_N\}$$

the density function

$$f_X(x_1, \ldots, x_N; t_1, \ldots, t_N) = \partial^N F_X(x_1, \ldots, x_N; t_1, \ldots, t_N)/\partial x_1 \cdots \partial x_N$$

Statistical Independence

N Gaussian random variables

Definition

Two processes $X(t)$, $Y(t)$ are statistically independent if the random variable group $X(t_1), X(t_2), \cdots X(t_N)$ is independent of the group $Y(t_1^{'}), Y(t_2^{'}), \cdots Y(t_M^{'})$ for any choice of time $t_1, t_2, \cdots, t_N, t_1^{'}, t_2^{'}, \cdots t_M^{'}$
Independence requires that the joint density be factorable by group

$$f_{X,Y}(x_1, \ldots, x_N, y_1, \ldots y_M; t_1, \ldots, t_N, t_1^{'}, \ldots . t_M^{'})$$

$$= f_X(x_1, \ldots, x_N; t_1, \ldots, t_N) f_Y(y_1, \ldots y_M; , \ldots . t_M^{'})$$

The 1st order moment
N Gaussian random variables

Definition

The mean of a random process

$$m_X(t) = E[X(t)]$$

$$m_X(t) = \int_{-\infty}^{\infty} x f_X(x;t) dx$$

$$m_X[n] = E[X[n]]$$

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The autocorrelation function

N Gaussian random variables

Definition

The correlation of a random process at two instants of time $X(t_1)$ and $X(t_2)$, in general varies with t_1 and t_2

$$R_{XX}(t_1, t_2) = E[X(t_1)X(t_2)]$$

$$R_{XX}(t, t+\tau) = E[X(t)X(t+\tau)]$$

$$R_{XX}[n, n+k] = E[X[n]X[n+k]]$$

—

The autocovariance function
N Gaussian random variables

Definition

$$C_{XX}(t, t+\tau) = E\left[\{X(t) - m_X(t)\}\{X(t+\tau) - m_X(t+\tau)\}\right]$$

$$C_{XX}(t, t+\tau) = R_{XX}(t, t+\tau) - m_X(t)m_X(t+\tau)$$

$$C_{XX}[n, n+k] = E\left[\{X[n] - m_X[n]\}\{X[n+k] - m_X[n+k]\}\right]$$

$$C_{XX}[n, n+k] = R_{XX}[n, n+k] - m_X[n]m_X[n+k]$$

The variance of a random process
N Gaussian random variables

Definition

$$C_{XX}(t,t+\tau) = E\left[\{X(t)-m_X(t)\}\{X(t+\tau)-m_X(t+\tau)\}\right]$$

$$C_{XX}(t,t+\tau) = R_{XX}(t,t+\tau) - m_X(t)m_X(t+\tau)$$

$$\tau = 0$$

$$C_{XX}(t,t) = R_{XX}(t,t) - (m_X(t))^2 = \sigma_X^2(t)$$

The cross-correlation function
N Gaussian random variables

Definition

$$R_{XX}(t_1, t_2) = E[X(t_1)X(t_2)]$$

$$R_{XX}(t, t+\tau) = E[X(t)X(t+\tau)]$$

$$R_{XY}(t_1, t_2) = E[X(t_1)Y(t_2)]$$

$$R_{XY}(t, t+\tau) = E[X(t)Y(t+\tau)]$$

The cross-covariance function

N Gaussian random variables

Definition

$$C_{XX}(t, t+\tau) = E[\{X(t) - m_X(t)\}\{X(t+\tau) - m_X(t+\tau)\}]$$

$$C_{XX}(t, t+\tau) = R_{XX}(t, t+\tau) - m_X(t)m_X(t+\tau)$$

$$C_{XY}(t, t+\tau) = E[\{X(t) - m_X(t)\}\{Y(t+\tau) - m_Y(t+\tau)\}]$$

$$C_{XY}(t, t+\tau) = R_{XY}(t, t+\tau) - m_X(t)m_Y(t+\tau)$$