

# Power Density Spectrum - Continuous Time

Young W Lim

January 6, 2021

Copyright (c) 2018 Young W. Lim. Permission is granted to copy, distribute and/or modify this document under the terms of the GNU Free Documentation License, Version 1.2 or any later version published by the Free Software Foundation; with no Invariant Sections, no Front-Cover Texts, and no Back-Cover Texts. A copy of the license is included in the section entitled "GNU Free Documentation License".

This work is licensed under a Creative Commons "Attribution-NonCommercial-ShareAlike 3.0 Unported" license.



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



# Fourier Transform

$N$  Gaussian random variables

## Definition

Fourier transform

$$X(\omega) = \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt$$

a deterministic signal  $x(t)$

$$x(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} X(\omega) e^{j\omega t} d\omega$$

# Energy and Average Power in time domain

$N$  Gaussian random variables

## Definition

a deterministic signal  $x(t)$

$$x_T(t) = \begin{cases} x(t) & -T < t < T \\ 0 & \text{otherwise} \end{cases}$$

the energy

$$E(T) = \int_{-T}^{+T} x^2(t) dt$$

the average power

$$P(T) = \frac{1}{2T} \int_{-T}^{+T} x^2(t) dt$$

# Measuring Average Power

$N$  Gaussian random variables

## Definition

the average power  $P(T)$  for a deterministic signal  $x(t)$

$$P(T) = \frac{1}{2T} \int_{-T}^{+T} x^2(t) dt$$

the average power  $P_{XX}$  for a random process  $X(t)$

$$\begin{aligned} P_{XX} &= \lim_{T \rightarrow \infty} \frac{1}{2T} \int_{-T}^{+T} E[X^2(t)] dt \\ &= A[E[X^2(t)]] \end{aligned}$$

# Average Power $P(T)$

$N$  Gaussian random variables

$$P(T) = \frac{1}{2T} \int_{-T}^{+T} x^2(t) dt$$

- not the average power in a **random process**
  - only the power in one **sample function**
- not the average power in an entire **sample function**
  - take  $T \rightarrow \infty$  to include all power in the **ensemble** member
- to obtain the **average power** over all possible realizations,
  - replace  $x(t)$  by  $X(t)$
  - take the **expected value** of  $x^2(t)$ , that is  $E[X^2(t)]$
- then, the **average power** is a **random variable** with respect to the **random process**  $X(t)$

# Average Power $P_{XX}$

$N$  Gaussian random variables

$$P(T) = \frac{1}{2T} \int_{-T}^{+T} x^2(t) dt$$

- replace  $x(t)$  by the **random variable**  $X(t)$
- take the **expected value** of  $x^2(t)$ , that is  $E[X^2(t)]$

$$P(T) = \frac{1}{2T} \int_{-T}^{+T} E[X^2(t)] dt$$

- take  $T \rightarrow \infty$  to include all power

$$P_{XX} = \lim_{T \rightarrow \infty} P(T) = \lim_{T \rightarrow \infty} \frac{1}{2T} \int_{-T}^{+T} E[X^2(t)] dt$$



# Fourier Transform of $x_T(t)$

$N$  Gaussian random variables

## Definition

for a finite  $T$ ,  $x_T(t)$  is assumed to have bounded variation

$$\int_{-T}^{+T} |x(t)| dt < \infty$$

the Fourier transform of  $x_T(t)$

$$\begin{aligned} X_T(\omega) &= \int_{-\infty}^{+\infty} x_T(t) e^{-j\omega t} dt \\ &= \int_{-T}^{+T} x(t) e^{-j\omega t} dt \end{aligned}$$

# Fourier transform - $x_T(t)$ and $X_T(\omega)$

$N$  Gaussian random variables

## Definition

a **deterministic** sample signal  $x_T(t)$

$$x_T(t) \iff X_T(\omega)$$

a **random process** signal  $X_T(t)$

$$X_T(t) \iff X_T(\omega)$$

# Parseval's theorem (I)

$N$  Gaussian random variables

## Definition

a **deterministic** sample signal  $x_T(t)$

$$\int_{-\infty}^{+\infty} x_T(\tau)x_T^*(\tau)d\tau = \frac{1}{2\pi} \int_{-\infty}^{+\infty} X_T(\omega)X_T^*(\omega)d\omega$$

$$\int_{-\infty}^{+\infty} |x_T(\tau)|^2 d\tau = \frac{1}{2\pi} \int_{-\infty}^{+\infty} |X_T(\omega)|^2 d\omega$$

# Parseval's theorem (II)

$N$  Gaussian random variables

## Definition

### Parseval's Theorem

- a **deterministic** signal  $x_T(t) \iff X_T(\omega)$

$$\int_{-T}^{+T} |x_T(t)|^2 dt = \frac{1}{2\pi} \int_{-\infty}^{+\infty} |X_T(\omega)|^2 d\omega$$

- a **random** signal  $X_T(t) \iff X_T(\omega)$

$$\int_{-T}^{+T} E [ |X_T(t)|^2 ] dt = \frac{1}{2\pi} \int_{-\infty}^{+\infty} E [ |X_T(\omega)|^2 ] d\omega$$

# Energy and Average Power in frequency domain

$N$  Gaussian random variables

## Definition

the average power for a deterministic signal  $x(t)$

$$\begin{aligned} E(T) &= \int_{-T}^{+T} x^2(t) dt \\ &= \frac{1}{2\pi} \int_{-\infty}^{+\infty} |X_T(\omega)|^2 d\omega \end{aligned}$$

$$\begin{aligned} P(T) &= \frac{1}{2T} \int_{-T}^{+T} x^2(t) dt \\ &= \frac{1}{2T} \frac{1}{2\pi} \int_{-\infty}^{+\infty} |X_T(\omega)|^2 d\omega \\ &= \frac{1}{2\pi} \int_{-\infty}^{+\infty} \frac{|X_T(\omega)|^2}{2T} d\omega \end{aligned}$$

Parseval's theorem is used

# $E(T)$ and $P(T)$ in frequency domain – deterministic case

$N$  Gaussian random variables

## Definition

the **energy** for the **deterministic**  $X_T(\omega)$

$$E(T) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} |X_T(\omega)|^2 d\omega$$

the **average power** for the **deterministic**  $X_T(\omega)$

$$P(T) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} \frac{|X_T(\omega)|^2}{2T} d\omega$$

the **power density spectrum** for the **deterministic**  $X_T(\omega)$

$$\lim_{T \rightarrow \infty} \frac{|X_T(\omega)|^2}{2T}$$

# $E(T)$ and $P(T)$ in frequency domain – random case

$N$  Gaussian random variables

## Definition

the **energy** for the random  $X_T(\omega)$

$$E(T) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} E [ |X_T(\omega)|^2 ] d\omega$$

the **average power** for the random  $X_T(\omega)$

$$P(T) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} \frac{E [ |X_T(\omega)|^2 ]}{2T} d\omega$$

the **power density spectrum** for the random  $X_T(\omega)$

$$\lim_{T \rightarrow \infty} \frac{E [ |X_T(\omega)|^2 ]}{2T}$$

## Definition

the average power  $P_{XX}$  for the random process  $X_T(\omega)$

$$P_{XX} = \frac{1}{2\pi} \int_{-\infty}^{+\infty} \boxed{\lim_{T \rightarrow \infty} \frac{E[|X_T(\omega)|^2]}{2T}} d\omega$$

the **power density spectrum**  $S_{XX}(\omega)$

$$\boxed{S_{XX}(\omega)} = \boxed{\lim_{T \rightarrow \infty} \frac{E[|X_T(\omega)|^2]}{2T}}$$

$$P_{XX} = \frac{1}{2\pi} \int_{-\infty}^{+\infty} \boxed{S_{XX}(\omega)} d\omega$$



# Average Power $P(T)$ and $P_{XX}$

$N$  Gaussian random variables

## Definition

the average power for the deterministic signal  $X_T(\omega)$

$$P(T) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} \frac{|X_T(\omega)|^2}{2T} d\omega$$

the average power  $P_{XX}$  for the random process  $X_T(\omega)$

$$\begin{aligned} P_{XX} &= \frac{1}{2\pi} \int_{-\infty}^{+\infty} \boxed{\lim_{T \rightarrow \infty} \frac{E[|X_T(\omega)|^2]}{2T}} d\omega \\ &= \frac{1}{2\pi} \int_{-\infty}^{+\infty} \boxed{S_{XX}(\omega)} d\omega \end{aligned}$$

# Properties of Power Spectrum

$N$  Gaussian random variables

- $S_{XX}(\omega) \geq 0$
- $S_{XX}(-\omega) = S_{XX}(\omega)$   $X(t)$  real
- $S_{XX}(\omega)$  real
- $\frac{1}{2\pi} \int_{-\infty}^{+\infty} S_{XX}(\omega) d\omega = A [E [X^2(t)]]$
- $S_{\dot{X}\dot{X}}(\omega) = \omega^2 S_{XX}(\omega)$
- $\frac{1}{2\pi} \int_{-\infty}^{+\infty} S_{XX}(\omega) e^{j\omega t} d\omega = A [R_{XX}(t, t + \tau)]$
- $S_{XX}(\omega) = \int_{-\infty}^{+\infty} A [R_{XX}(t, t + \tau)] e^{-j\omega\tau} d\tau$

# Power Spectrum of $x_T(t)$

$N$  Gaussian random variables

## Definition

the average power for a random process  $X(t)$

$$\begin{aligned} P_{XX} &= \lim_{T \rightarrow \infty} \frac{1}{2T} \int_{-T}^{+T} E[X^2(t)] dt \\ &= \boxed{A[E[X^2(t)]]} \end{aligned}$$

the average power  $P_{XX}$  for the random process  $X_T(\omega)$

$$\begin{aligned} P_{XX} &= \frac{1}{2\pi} \int_{-\infty}^{+\infty} \boxed{\lim_{T \rightarrow \infty} \frac{E[|X_T(\omega)|^2]}{2T}} d\omega \\ &= \frac{1}{2\pi} \int_{-\infty}^{+\infty} \boxed{S_{XX}(\omega)} d\omega \end{aligned}$$

$$\frac{1}{2\pi} \int_{-\infty}^{+\infty} S_{XX}(\omega) e^{j\omega t} d\omega = A[E[X^2(t)]]$$

# Power Density Spectrum of $x_T(t)$

$N$  Gaussian random variables

## Definition

the average power for a random process  $X(t)$

$$\boxed{S_{XX}(\omega)} = \boxed{\lim_{T \rightarrow \infty} \frac{E[|X_T(\omega)|^2]}{2T}}$$
$$= \int_{-\infty}^{+\infty} R_{XX}(\tau) e^{-j\omega\tau} d\tau$$

the average power  $P_{XX}$  for the random process  $X_T(\omega)$

$$\dot{X}(t) = \frac{d}{dt} X(t)$$
$$\frac{d^n}{dt^n} x(t) \iff (j\omega)^n X(\omega)$$

# Power Density Spectrum and Auto-correlation

$N$  Gaussian random variables

## Definition

$$S_{XX}(\omega) = \int_{-\infty}^{+\infty} A[R_{XX}(t, t + \tau)] e^{-j\omega\tau} d\tau$$

$$\frac{1}{2\pi} \int_{-\infty}^{+\infty} S_{XX}(\omega) e^{j\omega t} d\omega = A[R_{XX}(t, t + \tau)]$$

for a WSS  $X(t)$ ,  $A[R_{XX}(t, t + \tau)] = R_{XX}(\tau)$

$$S_{XX}(\omega) = \int_{-\infty}^{+\infty} R_{XX}(\tau) e^{-j\omega\tau} d\tau$$

$$R_{XX}(\tau) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} S_{XX}(\omega) e^{+j\omega\tau} d\omega$$

# Power Spectrum and Auto-Correlation Functions

$N$  Gaussian random variables

## Definition

the power spectrum

$$S_{XX}(\omega) = \int_{-\infty}^{+\infty} R_{XX}(\tau) e^{-j\omega\tau} d\tau$$

the auto-correlation function

$$R_{XX}(\tau) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} S_{XX}(\omega) e^{+j\omega\tau} d\omega$$

# RMS Bandwidth

$N$  Gaussian random variables

## Definition

the standard deviation is

a measure of the spread in a density function.

the analogous quantity for the normalized power spectrum is

a measure of its spread that we call the rms bandwidth

(root-mean-square)

$$W_{rms}^2 = \frac{\int_{-\infty}^{+\infty} \omega^2 S_{XX}(\omega) d\omega}{\int_{-\infty}^{+\infty} S_{XX}(\omega) d\omega}$$

# RMS Bandwidth and Mean Frequency

$N$  Gaussian random variables

## Definition

the mean frequency  $\bar{\omega}_0$

$$\bar{\omega}_0 = \frac{\int_{-\infty}^{+\infty} \omega S_{XX}(\omega) d\omega}{\int_{-\infty}^{+\infty} S_{XX}(\omega) d\omega}$$

the rms bandwidth

$$W_{rms}^2 = \frac{4 \int_{-\infty}^{+\infty} (\omega - \bar{\omega}_0)^2 S_{XX}(\omega) d\omega}{\int_{-\infty}^{+\infty} S_{XX}(\omega) d\omega}$$





