Power Density Spectrum - Continuous Time

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Based on
Probability, Random Variables and Random Signal Principles,
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Outline

Definition

Fourier transform

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

a deterministic signal $x(t)$

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

Definition

a deterministic signal $x(t)$

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

the **energy**

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

the **average power**

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

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** $X(t)$

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

$$= A\left[E\left[X^2(t)\right]\right]$$

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

- 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 $T \to \infty$ 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 $E\left[X^2(t)\right]$
- 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 $E\left[X^2(t)\right]$

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

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

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

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 $x_T(t)$

$$X_T(\omega) = \int_{-\infty}^{+\infty} x_T(t) e^{-j\omega t} dt$$

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

Definition

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

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

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

$$X_T(t) \Longleftrightarrow X_T(\omega)$$

Definition

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

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

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

Definition

Parseval's Theorem

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

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

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

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

Energy and Average Power in frequency domain
N Gaussian random variables

Definition

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

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

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

Parseval's theorem is used

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** $X_T(\omega)$

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

Definition

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

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

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

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

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

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

Definition

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

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

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

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

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

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** $X_T(\omega)$

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

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

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

Definition

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

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

$$= \boxed{A\left[E\left[X^2(t)\right]\right]}$$

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

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

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

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

Definition

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

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

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

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

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

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

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

Definition

the power spectrum

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

the auto-correlation function

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

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)

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

Definition

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

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

the rms bandwidth

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