Characteristics of Multiple Random Variables

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June 15, 2019

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

Joint Characteristic Function
two random variables

Definition

The joint characteristic function of two random variables X and Y is given by

$$\Phi_{X,Y}(\omega_1, \omega_2) = E\left[e^{j\omega_1 X + j\omega_2 Y}\right]$$

where$\omega_1$and $\omega_2$are real numbers. An equivalent form is

$$\Phi_{X,Y}(\omega_1, \omega_2) = \int_{-\infty}^{\infty}\int_{-\infty}^{\infty} f_{X,Y}(x,y)e^{j\omega_1 x + j\omega_2 y}\,dxdy$$

Joint Characteristic Function and Fourier Transform

two random variables

Definition

the 2-dimension Fourier transform of $f_{X,Y}(x,y)$ when signs of $\omega_1$andω_2 are reversed

$$\Phi_{X,Y}(\omega_1, \omega_2) = \int_{-\infty}^{\infty}\int_{-\infty}^{\infty} f_{X,Y}(x,y) e^{j\omega_1 x + j\omega_2 y} dxdy$$

the inverse Fourier transform

$$f_{X,Y}(x,y) = \frac{1}{(2\pi)^2}\int_{-\infty}^{\infty}\int_{-\infty}^{\infty} \Phi_{X,Y}(\omega_1, \omega_2) e^{-j\omega_1 x - j\omega_2 y} d\omega_1 d\omega_2$$

Marginal Charateristic Functions
two random variables

Definition

Marginal characteristic functions are

$$\Phi_X(\omega_1) = \Phi_{X,Y}(\omega_1, 0) = \int_{-\infty}^{\infty} f_{X,Y}(x,y) e^{j\omega_1 x} dx$$

$$\Phi_Y(\omega) = \Phi_{X,Y}(0, \omega_2) = \int_{-\infty}^{\infty} f_{X,Y}(x,y) e^{j\omega_2 y} dy$$