Stationarity

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

First Order Stationary

N Gaussian random variables

Definition

if the first order density function
does not change with a shift in time origin

$$f_X(x_1; t_1) = f_X(x_1; t_1 + \Delta)$$

must be true for any time t_1 and any real number Δ
if $X(t)$ is to be a **first-order stationary**

Consequences of stationarity
N Gaussian random variables

Definition

$f_X(x, t_1)$ is independent of t_1
the **process mean** value is a **constant**

$$m_X(t) = \overline{X} = constant$$

the process mean value
N Gaussian random variables

$$\boxed{m_X(t) = \overline{X} = constant}$$

$$m_X(t_1) = \int_{-\infty}^{\infty} x f_X(x; t_1) dx$$

$$m_X(t_2) = \int_{-\infty}^{\infty} x f_X(x; t_2) dx$$

let $t_2 = t_1 + \Delta$

$$m_X(t_1) = m_X(t_1 + \Delta)$$

Second-Order Stationary Process

N Gaussian random variables

Definition

if the second order density function
does not change with a shift in time origin

$$f_X(x_1, x_2; t_1, t_2) = f_X(x_1, x_2; t_1 + \Delta, t_2 + \Delta)$$

must be true for any time t_1, t_2 and any real number Δ
if $X(t)$ is to be a **second-order stationary**

Auto-correlation function

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

N^{th}-order Stationary Processes
N Gaussian random variables

Definition

if the second order density function
does not change with a shift in time origin

$$f_X(x_1, \cdots, x_N; t_1, \cdots, t_N) = f_X(x_1, \cdots, x_N; t_1 + \Delta, \cdots, t_N + \Delta)$$

must be true for any time $t_1, ..., t_N$ and any real number Δ
if $X(t)$ is to be a **second-order stationary**

Wide Sense Stationary Process

N Gaussian random variables

Definition

$$m_X(t) = \overline{X} = constant$$

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

The properties of autocorrelation functions (1)

N Gaussian random variables

Definition

$$|R_{XX}(\tau)| \leq R_{XX}(0)$$

$$R_{XX}(-\tau) = R_{XX}(\tau)$$

$$R_{XX}(0) = E\left[X^2(t)\right]$$

$$P\left[|X(t+\tau) - X(t)| > \varepsilon\right] = \frac{2}{\varepsilon^2}\left(R_{XX}(0) - R_{XX}(\tau)\right)$$

The properties of autocorrelation functions (2)

N Gaussian random variables

Definition

if $X(t) = \overline{X} + N(t)$ where $N(t)$ is WSS, is **zero-mean**, and has autocorrelation function $\boldsymbol{R_{NN}(\tau)} \to \mathbf{0}$ as $|\tau| \to \infty$, then

$$\lim_{|\tau|\to\infty} R_{XX}(\tau) = \overline{X}^2$$

if $X(t)$ is **mean square periodic**, i.e, there exists a $T \neq 0$ such that $E\left[(X(t+T) - X(t))^2\right] = 0$ for all t,
then $R_{XX}(t)$ will have a **periodic** component with the same period
$R_{XX}(\tau)$ cannot have an arbitrary shape

Crosscorrelation functions (1)

N Gaussian random variables

Definition

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

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

if

$$R_{XY}(t, t+\tau) = 0$$

then $X(t)$ and $Y(t)$ are called **orthogonal processes**

Crosscorrelation functions (2)

N Gaussian random variables

Definition

if $X(t)$ and $Y(t)$ are **statistically independent**

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

if $X(t)$ and $Y(t)$ are **stistically independent** and are at least **WSS**,

$$R_{XY}(\tau) = \overline{XY}$$

which is constant

The properties of crosscorrelation functions (1)

N Gaussian random variables

Definition

$$R_{XY}(\tau) = R_{XY}(-\tau)$$

$$|R_{XY}(\tau)| = \sqrt{R_{XX}(0)R_{YY}(0)}$$

$$|R_{XY}(\tau)| \leq \frac{1}{2}[R_{XX}(0) + R_{YY}(0)]$$

The properties of crosscorrelation functions (2)

N Gaussian random variables

Definition

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

$$E\left[\{Y(t+\tau)+\alpha X(t)\}^2\right] \geq 0$$

the **geometric mean** of two positive numbers
cannot exceed their **arithmetic mean**

The properties of crosscorrelation functions (3)

N Gaussian random variables

Definition

$$|R_{XY}(\tau)| \leq \frac{1}{2}[R_{XX}(0) + R_{YY}(0)]$$

$$\sqrt{R_{XX}(0)R_{YX}(0)} \leq \frac{1}{2}[R_{XX}(0) + R_{YY}(0)]$$

Covariance Functions
N Gaussian random variables

Definition

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

at least jointly WSS

$$C_{XX}(\tau) = R_{XX}(\tau) - \overline{X}^2$$

$$C_{XY}(\tau) = R_{XY}(\tau) - \overline{X}\,\overline{Y}$$

The properties of covariance functions
N Gaussian random variables

Definition

For a **WSS process**, variance does not depend on time and if $\tau = 0$

$$C_{XX}(0) = R_{XX}(0) - \overline{X}^2$$

$$\sigma_X^2 = E\left[\{X(t) - E[X(t)]\}^2\right] = C_{XX}(0)$$

it the two random processes **uncorrelated**

$$C_{XY}(t, t+\tau) = R_{XY}(t, t+\tau) - m_X(t)m_Y(t+\tau) = 0$$

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

Discrete-Time Processes and Sequences (1)

N Gaussian random variables

Definition

$m_X[n] = \overline{X}$, $m_Y[n] = \overline{Y}$

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

$$R_{YY}[n, n+k] = R_{YY}[k]$$

$$C_{XX}[n, n+k] = R_{XX}[k] - \overline{X}^2$$

$$C_{YY}[n, n+k] = R_{YY}[k] - \overline{Y}^2$$

Discrete-Time Processes and Sequences (2)

N Gaussian random variables

Definition

$m_X[n] = \overline{X}$, $m_Y[n] = \overline{Y}$

$$R_{XY}[n, n+k] = R_{XY}[k]$$

$$R_{YX}[n, n+k] = R_{YX}[k]$$

$$C_{XY}[n, n+k] = R_{XY}[k] - \overline{XY}$$

$$C_{YX}[n, n+k] = R_{YX}[k] - \overline{YX}$$