HW 4

1- Two discrete-time random processes are defined as $X[n] = U[n]$ and $Y[n] = \cos(\frac{n\pi}{3})U[n]$ for $-\infty < n < \infty$, where $U[n]$ is white noise with variance σ_U^2. Are the random processes $X[n]$ and $Y[n]$ jointly WSS? (20 points)

Solution: For discrete-time random processes X[n] and Y[n] to be jointly WSS we need to check following conditions.

- First, we need to check whether X[n] is WSS or not.
- Second, we need to check whether Y[n] is WSS or not.

In short the conditions are calculated below;

$$\mu_X[n] = E[X[n]] = \mu_X$$
$$r_X[k] = E[X[n]X[n+k]]$$
$$\mu_Y[n] = E[Y[n]] = \mu_Y$$
$$r_Y[k] = E[Y[n]Y[n+k]]$$

If both X[n] and Y[n] are both wide sense stationary, then we need to find the CCS. If CCS can be defined such as (E[X[n]Y[n+k]] not dependent upon n), then the random processes are said to be jointly wise sense stationary.

Now,

In our Question U[n] is white noise, so mean is zero and covariance is found. It is evident that covariance is not the function of time n. So we conclude X[n] is WSS.

$$\text{Also for } Y[n] = \cos(n * pi/3)U[n];$$

Mean of cosine=0; doesn't depend upon time. We need to find CCS of our two given random processes.

$$r_{X,Y}[k] = E[X[n]Y[n+k]]$$

$$r_{X,Y}[k] = E[u[n]\cos\frac{(n+k)*pi}{3}u[n+k]]$$

After values incorporation we can conclude that The random processes are jointly WSS.

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