

Multiple Random Processes



Multiple Random Processes

- Defined on the same sample space (e.g., see $X(t)$ and $Y(t)$ above)
- For communications, limit to two random processes

Independent Random Processes $X(t)$ and $Y(t)$

- If random variables $X(t_1)$ and $Y(t_2)$ are independent for all t_1 and t_2

Uncorrelated Random Processes $X(t)$ and $Y(t)$

- If random variables $X(t_1)$ and $Y(t_2)$ are uncorrelated for all t_1 and t_2

Jointly wide-sense stationary

- If $X(t)$ and $Y(t)$ are both individually wss
- The cross-correlation function $R_{XY}(t_1, t_2)$ depends only on $\tau = t_2 - t_1$

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

Random Processes

Karin Nielsen-Saines



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