



Correlation and Power Spectral Density

Lecture 15

EE 640
Stochastic Systems



Outline

- Auto-correlation Function
 - Auto-correlation properties of WSS R. P.
 - Power spectral density properties
- Cross-correlation Function
 - Cross-correlation properties of 2 WSS R.Ps.
 - Cross-power spectral density properties
 - Coherence function
- Low-pass and Band-pass Processes
 - Effective bandwidth