RANDOM SIGNAL AND SYSTEM (EE555)

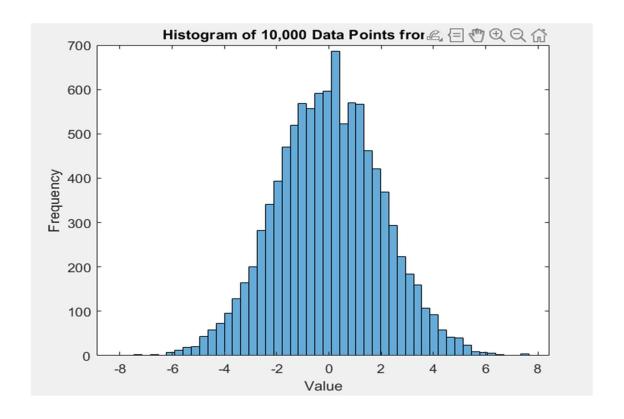
NAME: MANISH KUMAR

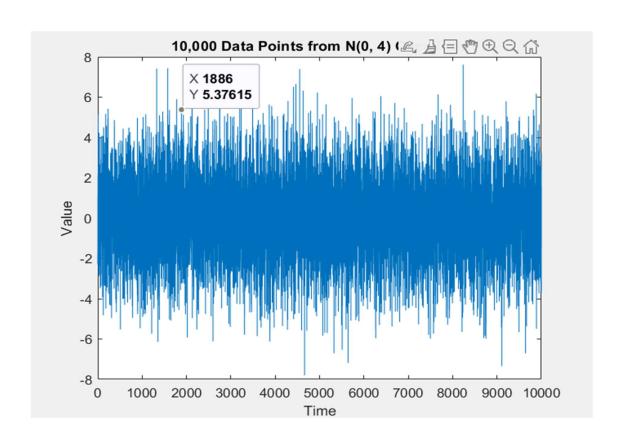
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ASSIGNMENT 2

Q1. Generate 10000 sample over time from N(0,4).

```
% Number of data points
numDataPoints = 10000;
% Generate data points from N(0, 1)
standardNormalDataPoints = randn(numDataPoints, 1);
% Adjust the data points to N(0, 4) by multiplying with the standard deviation
dataPoints = 2 * standardNormalDataPoints; % std dev sqrt(4)
% Generate time vector assuming each data point is taken at consecutive time
units
timeVector = 1:numDataPoints;
% Plot the data points over time
figure;
plot(timeVector, dataPoints);
xlabel('Time');
ylabel('Value');
title('10,000 Data Points from N(0, 4) Over Time');
% Optionally, you can plot the histogram of the data points to visualize the
distribution
figure;
histogram(dataPoints, 50); % Adjust the number of bins as needed
xlabel('Value');
vlabel('Frequency');
title('Histogram of 10,000 Data Points from N(0, 4)');
```

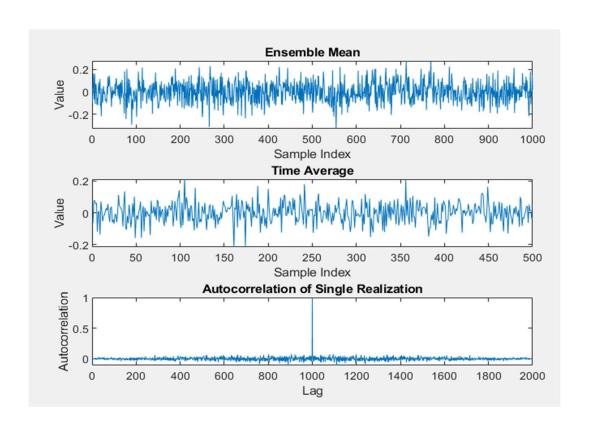


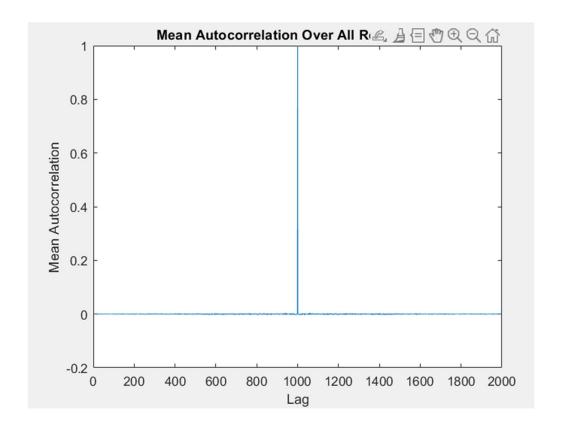


Q2. Generate such 500 ensemble calculate ensemble mean and time average and also calculate autocorrelation over time single realization and the process is WSS?

```
% Define parameters
numRealizations = 500; % Number of realizations (ensemble)
numSamples = 1000; % Number of samples in each realization
meanValue = 0; % Mean of the process
varianceValue = 4; % Variance of the process
% Generate 500 realizations of a WSS process
realizations = sqrt(varianceValue) * randn(numSamples, numRealizations) +
meanValue;
% Calculate ensemble mean
ensembleMean = mean(realizations, 1);
% Calculate time average
timeAverage = mean(realizations, 2);
% Calculate autocorrelation over time for a single realization
singleRealization = realizations(1,:);
autocorrSingleRealization = xcorr(singleRealization, 'coeff');
% Plot results
figure;
subplot(3, 1, 1);
plot(ensembleMean);
title('Ensemble Mean');
xlabel('Sample Index');
ylabel('Value');
subplot(3, 1, 2);
plot(timeAverage);
title('Time Average');
xlabel('Sample Index');
ylabel('Value');
subplot(3, 1, 3);
plot(autocorrSingleRealization);
title('Autocorrelation of Single Realization');
xlabel('Lag');
ylabel('Autocorrelation');
```

```
% Check if the process is WSS by comparing autocorrelation at different lags
% If the autocorrelation is approximately the same at different lags, the process
is WSS
figure;
autocorrAll = zeros(numSamples*2-1, numRealizations);
for i = 1:numRealizations
  autocorrAll(:,i) = xcorr(realizations(:,i), 'coeff');
end
meanAutocorr = mean(autocorrAll, 2);
plot(meanAutocorr);
title('Mean Autocorrelation Over All Realizations');
xlabel('Lag');
ylabel('Mean Autocorrelation');
% Indicate whether the process is WSS based on autocorrelation
if max(abs(meanAutocorr(2:end))) <= 0.05
  disp('The process is WSS.');
else
  disp('The process is not WSS.');
end
```





MATLAB Command Window

>> clear all

>> rss_ass

The process is not WSS.

>> ensembleMean

ensembleMean =

Columns 1 through 15

Columns 16 through 30

-0.0085 -0.0842 0.0941 -0.0420 -0.0120 0.1320 -0.0137 0.0985 0.0127 -0.0128 0.0322 -0.0715 -0.0172 0.0291 0.1056

Columns 31 through 45

Columns 46 through 60

Columns 61 through 75

-0.0432 -0.0755 -0.0065 -0.0048 -0.0398 0.1184 -0.0243 0.0745 - 0.0625 -0.0450 0.1219 -0.0010 0.0034 0.0404 0.0873

Columns 76 through 90

0.0005 -0.0852 0.0781 0.1373 -0.0726 0.1260 0.0344 -0.0636 0.0266 0.0707 -0.0274 0.0771 0.0114 0.0861 0.0569

Columns 91 through 105

-0.1179 -0.0092 0.1067 -0.0320 0.0621 -0.0348 0.0671 -0.0092 0.0301 0.0132 -0.0750 0.0009 -0.0610 -0.0299 0.1084

Columns 106 through 120

Columns 121 through 135

0.0721 0.0827 0.0333 0.0447 0.0276 0.0911 -0.0527 0.0046 -0.0082 0.0542 -0.0902 0.0557 0.0052 0.0679 0.0367

Columns 136 through 150

Columns 151 through 165

-0.0053 0.0923 -0.0615 -0.0680 0.0244 0.0088 -0.0157 -0.1254 0.0986 -0.0721 -0.0265 0.0531 0.0385 0.0052 0.0086

Columns 166 through 180

Columns 181 through 195

0.0986 0.0197 0.0769 0.0698 0.0088 -0.0253 -0.0574 -0.1323 0.0020 -0.0937 0.0461 0.0429 -0.0097 0.0583 0.0454

Columns 196 through 210

Columns 211 through 225

Columns 226 through 240

Columns 241 through 255

Columns 256 through 270

0.1078 0.0051 0.0161 0.0395 0.1273 -0.0776 -0.0267 0.0399 0.1272 -0.0703 -0.0196 -0.0100 -0.0624 0.0176 -0.1171

Columns 271 through 285

Columns 286 through 300

Columns 301 through 315

0.0226 -0.0341 -0.0183 -0.0621 -0.0304 0.0597 -0.1132 0.0359 - 0.0338 0.0585 0.0414 0.0856 0.0688 -0.0596 -0.0014

Columns 316 through 330

0.0019 -0.0204 -0.0127 0.0321 -0.0872 0.0339 0.0700 0.0433 0.0351 0.0860 -0.0939 -0.0448 0.1848 -0.0435 0.0032

Columns 331 through 345

0.0088 -0.0403 -0.0867 -0.0539 0.0485 0.0099 0.0812 -0.0186 0.0591 -0.0561 -0.0523 -0.0320 0.0273 0.0251 -0.0111

Columns 346 through 360

Columns 361 through 375

-0.0090 0.0078 -0.0498 -0.0987 -0.0235 -0.0815 0.0399 0.0240 0.0378 -0.0240 -0.0299 0.0167 0.1547 -0.0041 -0.0186

Columns 376 through 390

Columns 391 through 405

Columns 406 through 420

Columns 421 through 435

0.0461 0.0495 0.0059 -0.0320 0.0001 0.0101 -0.0096 0.1308 - 0.0065 -0.0333 0.0108 -0.1278 0.0095 -0.0215 0.0948

Columns 436 through 450

0.0239 -0.0087 0.1322 0.0292 -0.0550 0.0022 -0.0740 -0.0218 0.0083 0.0425 -0.1042 -0.0311 -0.0260 0.0001 -0.0153

Columns 451 through 465

Columns 466 through 480

-0.0419 -0.1328 -0.0090 0.0579 -0.0625 0.0103 -0.0087 -0.0197 0.1146 -0.0040 -0.0782 -0.0724 0.0446 0.0181 0.0512

Columns 481 through 495

-0.0439 -0.0422 -0.0501 0.0351 -0.0433 0.0041 0.0031 0.0159 - 0.0691 0.0249 0.0734 -0.0969 0.1573 -0.0453 -0.0147

Columns 496 through 500

0.0742 -0.0172 0.0355 -0.0661 -0.0510

>> timeAverage

timeAverage =

0.0493

- 0.0820
- -0.1311
- 0.0515
- 0.0512
- 0.1756
- -0.1194
- 0.1204
- -0.0160
- 0.0433
- -0.0415
- -0.0185
- -0.1286
- -0.0158
- -0.1538
- 0.1132
- -0.0111
- -0.0503
- 0.0565
- -0.1032
- 0.0729
- 0.0048
- -0.0606
- 0.0390
- -0.0883
- 0.2707
- -0.1314
- 0.0546
- 0.0957 0.0947
- -0.0672
- 0.0265
- 0.1390
- 0.0696
- 0.0771
- 0.0917
- 0.0019
- 0.0971
- 0.1892
- 0.0703
- 0.0597
- 0.0685
- 0.0818

- 0.1075
- 0.0358
- 0.1991
- 0.0870
- -0.0508
- 0.0050
- -0.0593
- -0.0126
- 0.0455
- 0.1115
- 0.0807
- -0.0743
- -0.0850
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- 0.0888
- 0.1620
- 0.0412
- 0.0087
- 0.1377
- 0.0644
- 0.0936
- 0.0111
- 0.0550
- -0.0932
- 0.0578
- -0.1375
- 0.0315
- -0.0343
- 0.0411
- -0.0031
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- 0.01/0
- 0.0938
- 0.0516
- -0.0942
- 0.0126
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- -0.0187
- 0.0323
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- 0.0115

- -0.0255
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- -0.1061
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- 0.0898
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- 0.0021

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- 0.1161
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- -0.0232
- 0.1516
- -0.0053
- 0.0079
- 0.0854
- 0.0785
- 0.0630
- -0.0935
- 0.0398
- 0.0028
- 0.0237
- -0.0924
- -0.0626
- -0.0607

- -0.1386
- 0.0762
- -0.0110
- -0.0239
- -0.1040
- 0.0291
- -0.0758
- 0.0742
- -0.0305
- 0.0199
- -0.0525
- 0.0010
- - - -
- -0.1473
- -0.0033
- 0.1024
- -0.0096
- -0.0933
- -0.0076
- -0.0765
- 0.0772
- -0.0201
- -0.0687
- -0.0642
- 0.0135
- -0.2683
- 0.0558
- -0.1181
- 0.1101
- 0.0428
- -0.0433
- -0.1521
- -0.0125
- 0.1315
- 0.1121
- 0.0510
- -0.1072
- -0.0906
- -0.0340
- 0.0323
- -0.1274
- 0.0333
- 0.0914
- -0.0041

- -0.1859
- -0.0697
- -0.0178
- 0.0084
- 0.0193
- 0.1110
- 0.0685
- 0.1606
- -0.0524
- -0.1891
- 0.0995
- -0.0268
- 0.0402
- -0.1050
- -0.0410
- 0.1093
- 0.0454
- -0.0380
- -0.0917
- -0.1157
- -0.1084
- -0.0036
- -0.0655
- -0.0229
- -0.0924
- -0.0764
- -0.1743
- -0.0243
- 0.0833
- -0.0758
- 0.1861
- -0.0857
- 0.0159
- 0.1393
- 0.0048
- -0.0972
- -0.0690
- -0.0618
- -0.0404
- 0.0560
- 0.1662
- 0.0117

- 0.0235
- -0.0579
- 0.1354
- -0.1126
- -0.0457
- -0.0273
- 0.0760
- 0.1120
- 0.1030
- 0.0087
- 0.1378
- -0.0451
- -0.0364
- 0.1384 -0.0001
- 0.0307
- -0.0266
- 0.0426 0.0283
- 0.0475
- -0.0491
- 0.0240
- -0.0479
- -0.0049
- 0.0055
- -0.0420
- 0.2245
- -0.0996
- 0.0123
- 0.0866
- -0.1083
- 0.0051
- 0.1226
- -0.0679
- -0.0728
- 0.0371
- -0.0123
- 0.0857
- -0.1048
- 0.0667
- 0.0762
- -0.1479

- -0.0557
- -0.0507
- 0.1484
- -0.0633
- -0.0433
- -0.0130
- 0.0244
- -0.0762
- -0.1561
- -0.0925
- 0.0001
- -0.0490
- 0.1255
- 0.0883
- -0.0757
- -0.0030
- -0.0871
- -0.1285
- -0.1217
- -0.0302
- -0.0238
- - - -
- 0.0306
- 0.0482
- 0.1187
- -0.0853
- -0.1080
- 0.0334
- -0.0277
- -0.0718
- -0.0345
- -0.0312
- -0.0436
- 0.0454
- 0.0896
- 0.1130
- 0.1100
- -0.0486
- 0.0118
- -0.0882
- -0.0289
- 0.0939
- 0.1097
- -0.0210

- 0.0446
- 0.0280
- -0.0507
- -0.0134
- -0.0997
- 0.0027
- -0.0551
- -0.1295
- 0.0094
- 0.0788
- -0.0837
- 0.0353
- -0.0486
- -0.0693
- -0.0180
- -0.0059
- 0.0181
- 0.0420
- 0.1873
- 0.0334
- -0.1335
- -0.0074
- -0.0064
- -0.0952
- 0.0576
- 0.0627
- -0.0319
- 0.0136
- -0.0353
- -0.0009
- 0.1720
- -0.0064
- -0.0558
- 0.0785
- 0.0809
- -0.0358 -0.1049
- -0.0483
- -0.0145
- -0.0477
- 0.1444
- 0.0239

- -0.1112
- 0.0531
- -0.0016
- -0.1141
- 0.0501
- 0.2040
- -0.0474
- 0.1947
- 0.0335
- -0.1239
- -0.1826
- 0.1878
- 0.1255
- 0.0529
- -0.0782
- 0.0679
- 0.0246
- -0.0090
- -0.0368
- -0.0196
- 0.0904
- -0.1681
- 0.1941
- 0.1021
- -0.0041
- -0.0471
- -0.0422
- 0.0221
- 0.0549
- 0.0364
- -0.0896
- -0.0252
- 0.0543

>> autocorrSingleRealization

autocorrSingleRealization =

Columns 1 through 15

0.0027 -0.0050 0.0000 0.0141 0.0075 -0.0101 -0.0133

Columns 16 through 30

0.0075 0.0080 -0.0046 -0.0057 0.0049 0.0189 -0.0004 -0.0118 0.0007 0.0011 0.0093 0.0025 0.0033 -0.0012 0.0003

Columns 31 through 45

Columns 46 through 60

0.0154 -0.0171 -0.0270 0.0140 0.0214 -0.0027 0.0126 0.0154 0.0193 -0.0134 -0.0175 -0.0118 0.0009 0.0066 -0.0084

Columns 61 through 75

-0.0056 0.0109 0.0048 0.0044 -0.0277 -0.0005 0.0164 0.0001 - 0.0114 0.0096 0.0218 -0.0114 -0.0299 0.0071 0.0610

Columns 76 through 90

0.0073 -0.0179 0.0059 0.0098 -0.0325 -0.0169 0.0127 0.0167 - 0.0187 0.0099 0.0004 0.0067 -0.0634 0.0101 0.0136

Columns 91 through 105

0.0033 0.0099 0.0116 -0.0150 -0.0182 0.0073 -0.0032 -0.0169 0.0164 0.0572 0.0213 -0.0012 0.0119 0.0386 0.0139

Columns 106 through 120

Columns 121 through 135

Columns 136 through 150

Columns 151 through 165

0.0271 0.0259 -0.0299 -0.0016 -0.0048 -0.0139 -0.0508 0.0120 - 0.0062 -0.0201 -0.0052 0.0405 0.0481 -0.0075 0.0100

Columns 166 through 180

0.0057 -0.0338 -0.0184 -0.0021 0.0477 -0.0108 -0.0379 0.0137 0.0182 -0.0372 -0.0357 0.0612 0.0163 -0.0361 -0.0034

Columns 181 through 195

Columns 196 through 210

Columns 211 through 225

0.0003 0.0052 0.0532 0.0084 -0.0487 -0.0192 -0.0549 0.0099 0.0031 0.0147 -0.0278 -0.0204 -0.0048 0.0018 -0.0349

Columns 226 through 240

Columns 241 through 255

Columns 256 through 270

0.0019 0.0695 0.0086 0.0565 0.0092 0.0219 -0.0152 0.0159 0.0231 0.0723 -0.0541 0.0319 0.0270 -0.0042 -0.0418

Columns 271 through 285

Columns 286 through 300

Columns 301 through 315

0.0502 -0.0729 -0.0030 -0.0032 -0.0232 -0.0822 0.0214 -0.0068 -0.0122 0.0096 0.0425 -0.0386 -0.0358 -0.0162 -0.0243

Columns 316 through 330

-0.0050 -0.0190 0.0169 0.0071 0.0216 -0.0057 0.0196 -0.0201 - 0.0409 -0.0044 0.0050 -0.0541 -0.0176 0.0043 0.0220

Columns 331 through 345

Columns 346 through 360

-0.0587 0.0513 0.0399 -0.0207 -0.0993 0.0087 -0.0118 -0.0173 - 0.1014 -0.0488 -0.0252 -0.0165 0.0644 -0.0484 -0.0061

Columns 361 through 375

-0.0444 0.0348 -0.0231 -0.0214 0.0669 0.0353 0.0325 0.0152 0.0408 -0.0164 0.0220 0.0258 0.0152 -0.0442 -0.1502

Columns 376 through 390

Columns 391 through 405

0.0736 -0.0181 -0.0063 0.0078 -0.0906 -0.0244 -0.0575 0.0219 - 0.0286 -0.0942 0.0480 0.0482 -0.0174 -0.0654 -0.0290

Columns 406 through 420

0.0079 -0.0624 0.0242 0.0405 -0.0402 -0.0495 0.0291 0.0484 - 0.0007 0.0043 0.0109 0.0222 0.0056 -0.0226 0.0527

Columns 421 through 435

-0.0327 -0.0412 0.0044 0.0101 -0.0141 -0.0197 0.1151 0.0368 - 0.0138 -0.0096 0.0191 -0.0136 -0.0772 0.0674 0.0224

Columns 436 through 450

-0.0045 -0.0385 0.0578 -0.0100 -0.0337 -0.0294 0.0438 -0.0646 - 0.0053 -0.0257 0.0043 -0.0702 -0.0374 0.0242 0.0791

Columns 451 through 465

0.0682 0.0691 0.0072 0.0099 -0.0008 0.0322 -0.0114 -0.0099 0.0180 0.0417 -0.0674 -0.0096 0.0230 0.0579 -0.0065

Columns 466 through 480

Columns 481 through 495

-0.0248 -0.0350 -0.0259 0.0014 0.0300 -0.0393 -0.0605 -0.0446 0.0333 0.0227 -0.0257 -0.0038 0.0820 -0.0252 -0.0373

Columns 496 through 510

0.0869 -0.0219 0.0039 0.0748 1.0000 0.0748 0.0039 -0.0219 0.0869 -0.0373 -0.0252 0.0820 -0.0038 -0.0257 0.0227

Columns 511 through 525

0.0333 -0.0446 -0.0605 -0.0393 0.0300 0.0014 -0.0259 -0.0350 - 0.0248 -0.0350 0.0330 0.0085 0.0153 0.0255 0.1519

Columns 526 through 540

0.0450 -0.0478 -0.0260 0.0881 -0.0148 -0.0642 -0.0464 0.0497 - 0.0158 -0.0065 0.0579 0.0230 -0.0096 -0.0674 0.0417

Columns 541 through 555

0.0180 -0.0099 -0.0114 0.0322 -0.0008 0.0099 0.0072 0.0691 0.0682 0.0791 0.0242 -0.0374 -0.0702 0.0043 -0.0257

Columns 556 through 570

-0.0053 -0.0646 0.0438 -0.0294 -0.0337 -0.0100 0.0578 -0.0385 - 0.0045 0.0224 0.0674 -0.0772 -0.0136 0.0191 -0.0096

Columns 571 through 585

Columns 586 through 600

Columns 601 through 615

Columns 616 through 630

Columns 631 through 645

Columns 646 through 660

-0.1014 -0.0173 -0.0118 0.0087 -0.0993 -0.0207 0.0399 0.0513 - 0.0587 0.0245 0.0053 0.0211 0.0831 0.0510 0.0600

Columns 661 through 675

-0.0509 -0.0080 -0.0086 0.0477 -0.0102 -0.0042 0.0339 0.0400 - 0.0623 0.0220 0.0043 -0.0176 -0.0541 0.0050 -0.0044

Columns 676 through 690

Columns 691 through 705

Columns 706 through 720

Columns 721 through 735

Columns 736 through 750

0.0231 0.0159 -0.0152 0.0219 0.0092 0.0565 0.0086 0.0695 0.0019 -0.0217 -0.0045 0.0153 -0.0063 -0.0059 0.0403

Columns 751 through 765

0.0401 -0.0288 -0.0416 -0.0315 -0.0589 -0.0273 0.0227 0.0113 - 0.0457 -0.0666 0.0189 0.0178 -0.0584 0.0403 0.0098

Columns 766 through 780

Columns 781 through 795

0.0031 0.0099 -0.0549 -0.0192 -0.0487 0.0084 0.0532 0.0052 0.0003 0.0187 0.0117 -0.0677 0.0049 -0.0018 -0.0386

Columns 796 through 810

Columns 811 through 825

Columns 826 through 840

Columns 841 through 855

Columns 856 through 870

-0.0266 -0.0264 -0.0796 0.0178 0.0385 0.0035 -0.0421 0.0187 0.0086 -0.0164 -0.0070 0.0018 -0.0187 -0.0551 0.0199

Columns 871 through 885

Columns 886 through 900

0.0079 -0.0373 0.0348 -0.0077 0.0046 -0.0203 0.0180 -0.0273 0.0021 0.0139 0.0386 0.0119 -0.0012 0.0213 0.0572

Columns 901 through 915

0.0164 -0.0169 -0.0032 0.0073 -0.0182 -0.0150 0.0116 0.0099 0.0033 0.0136 0.0101 -0.0634 0.0067 0.0004 0.0099

Columns 916 through 930

Columns 931 through 945

-0.0114 0.0001 0.0164 -0.0005 -0.0277 0.0044 0.0048 0.0109 - 0.0056 -0.0084 0.0066 0.0009 -0.0118 -0.0175 -0.0134

Columns 946 through 960

Columns 961 through 975

-0.0066 -0.0024 0.0200 -0.0091 0.0093 -0.0015 0.0083 -0.0135 0.0036 0.0003 -0.0012 0.0033 0.0025 0.0093 0.0011

Columns 976 through 990

0.0007 -0.0118 -0.0004 0.0189 0.0049 -0.0057 -0.0046 0.0080 0.0075 -0.0133 -0.0101 0.0075 0.0141 0.0000 -0.0050

Columns 991 through 999