

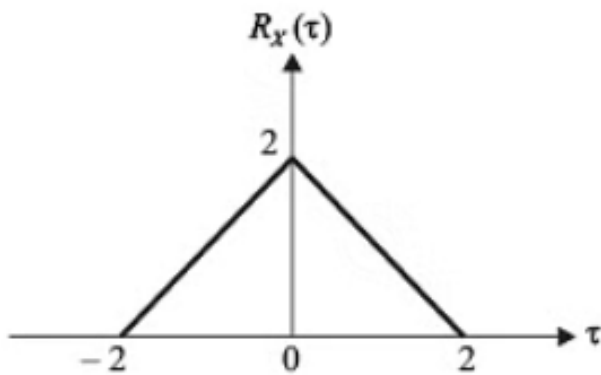
Assignment-3

EE:1205 Signals and systems
Indian Institute of Technology, Hyderabad

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I. QUESTION 1.2.4

The autocorrelation factor function $R_x(\tau)$ of a wide-sense stationary random process $X(t)$ is shown in the figure. The average power of $X(t)$ is ?



II. SOLUTION

Here $R_x(\tau = 0) = 2$

Average power of $X(t)$ is given as mean square value of $X(t)$, i.e.,

$$P_x = E[X^2(t)] = E[X(t)X(t)] \quad (1)$$

Autocorrelation function of $X(t)$ is defined as:

$$R_x(\tau) = E[X(t)X(t + \tau)] \quad (2)$$

$$R_x(\tau = 0) = E[X(t)X(t + 0)] \quad (3)$$

$$R_x(0) = E[X(t)X(t)] \quad (4)$$

From equations (1) and (3)

$$\implies P_x = R_x(0) = 2W \quad (5)$$

$$(6)$$

Hence the average power of the system is 2 W