

pulse $g(t)$ does not exceed $1/2T$, the signal $s(t)$ is wide-sense stationary. In the case of independent data symbols, we obtain $R_a(n) = R_{a \cdot a}(n) = 0$ for $n \neq 0$, yielding $S_a(\exp(j\omega T)) = R_a(0) = E[|a_k|^2]$ and $S_{a \cdot a}(\exp(j\omega T)) = R_{a \cdot a}(0) = E[a_k^2]$, which simplifies (1-59)–(1-60) and (1-61)–(1-62).

The Spectrum Analyzer

The operation of a spectrum analyzer is illustrated in Figure 1-4. In order to obtain an estimate of the power spectral density of a signal $s(t)$ at $\omega = \omega_0$, the following operations are performed:

- The signal $s(t)$ is multiplied by $\exp(-j\omega_0 t)$, in order to shift the frequency component at $\omega = \omega_0$ to $\omega = 0$.
- The resulting signal $x(t) = s(t) \exp(-j\omega_0 t)$ is applied to a narrowband lowpass filter with transfer function $H(\omega)$, which yields the signal $y(t)$, containing only the frequency components of $s(t)$ near $\omega = \omega_0$.
- The squared magnitude of $y(t)$ is obtained and applied to an averaging filter with transfer function $H_{av}(\omega)$, to produce an estimate $z(t)$ of the direct current (DC) component of the squared magnitude of $y(t)$.

In the following we will investigate the statistical expectation $E[z(t)]$, for the cases of a wide-sense stationary and a wide-sense cyclostationary zero-mean input signal $s(t)$.

In the case of a zero-mean wide-sense stationary process $s(t)$, it is easily verified that the autocorrelation function $E[x^*(t) x(t+u)]$ of $x(t)$ does not depend on t ; denoting this autocorrelation function by $R_x(u)$, one obtains

$$R_x(u) = R_s(u) \exp(-j\omega_0 u) \quad (1-65)$$

from which the power spectral density of $x(t)$ is found to be

$$S_x(\omega) = S_s(\omega + \omega_0) \quad (1-66)$$

However, note that $x(t)$ is *not* wide-sense stationary, because $R_{x \cdot x}(t, t+u)$ depends on t :

$$R_{x \cdot x}(t, t+u) = R_{s \cdot s}(u) \exp[-j\omega_0 (2t+u)] \quad (1-67)$$

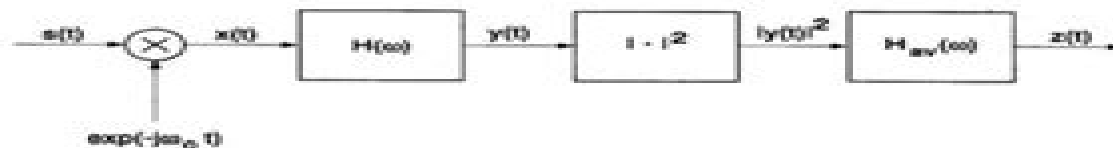


Figure 1-4 Block Diagram of Spectrum Analyzer

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Simon Haykin, K. J. Ray Liu



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