

HW 5  
Electronic Communication Systems  
Fall 2008  
California State University, Fullerson

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# 1 Problem 1

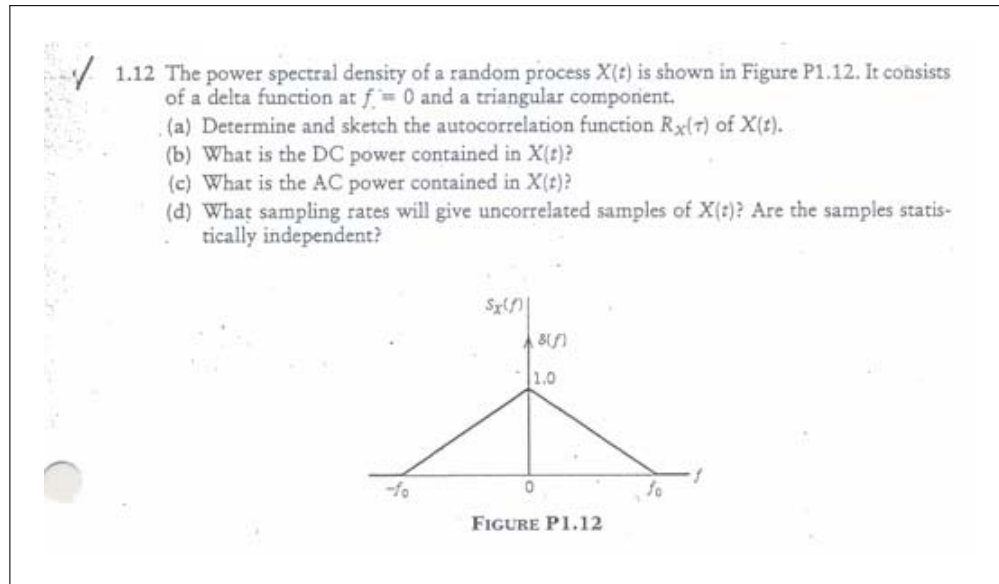


Figure 1: the Problem statement

## 1.1 Part(a)

Assuming stationary process,

$$R_x(\tau) \Leftrightarrow S_x(f)$$

But  $S_x(f) = \delta(f) + \text{tri}\left(\frac{f}{2f_0}\right)$ , hence

$$\begin{aligned} R_x(\tau) &= F^{-1}\left(\delta(f) + \text{tri}\left(\frac{f}{2f_0}\right)\right) \\ &= \int_{-\infty}^{\infty} \left[\delta(f) + \text{tri}\left(\frac{f}{2f_0}\right)\right] e^{j2\pi f\tau} df \end{aligned}$$

But  $F^{-1}\left(\text{tri}\left(\frac{f}{2f_0}\right)\right) = f_0 \frac{\sin^2(f_0\pi\tau)}{f_0^2\pi^2\tau^2}$ , and  $F^{-1}(\delta(f)) = 1$ , hence the above becomes

Hence

$$R_x(\tau) = \overbrace{1}^{\text{dc part}} + \overbrace{f_0 \text{sinc}^2(f_0\tau)}^{\text{AC part}}$$

## 1.2 Part(b)

$$P_x(0) = 1 + f_0$$

Hence DC power in  $X(t)$  is given 1 watt.

## 1.3 Part(c)

The AC power is  $f_0$  watt.

## 1.4 Part(d)

Since  $R_x(\tau) = 1 + f_0 \operatorname{sinc}^2(f_0\tau)$ , we need to make this zero. But this has no real root as solution (assuming  $f_0 \geq 0$ )

To obtain a solution, I will only consider the AC part.

Hence we need to solve for  $\tau$  in

$$R_x(\tau) = f_0 \operatorname{sinc}^2(f_0\tau) = 0$$

i.e. the AC part only.

This is zero when  $\operatorname{sinc}^2(f_0\tau) = 0$  or when  $\sin(\pi f_0\tau) = 0$  or when

$$\pi f_0\tau = k\pi, k = \pm 1, \pm 2, \dots$$

Hence when

$$\tau = \pm \frac{1}{f_0}, \pm \frac{2}{f_0}, \dots$$

## 2 Problem 2

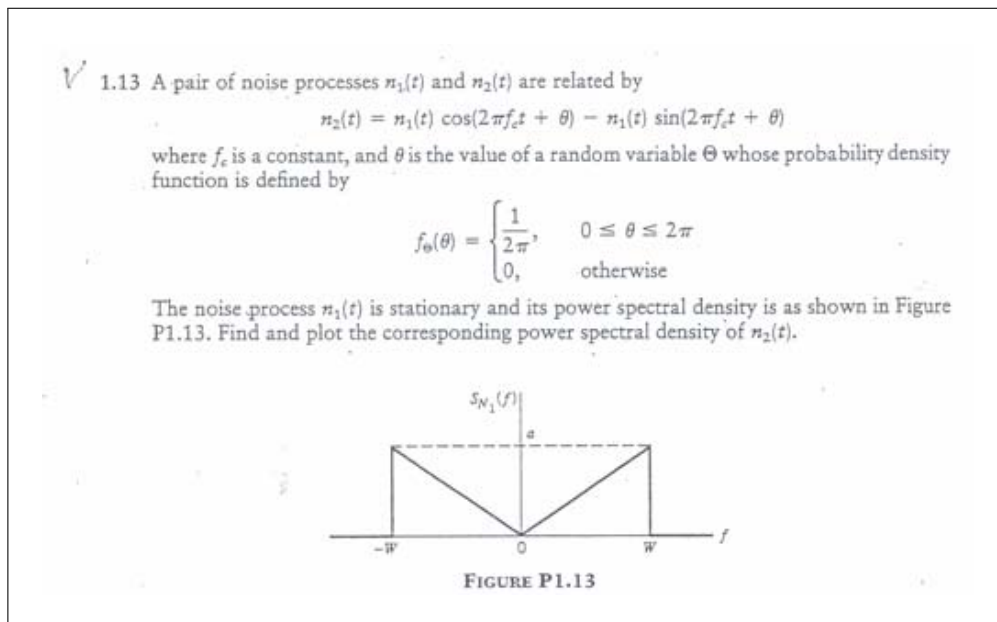


Figure 2: the Problem statement

(see graded HW for solution)

## 3 Problem 3

A random telegraph signal  $X(t)$  characterized by the autocorrelation function

$$R_X(\tau) = e^{-2\nu|\tau|}$$

where  $\nu$  is a constant, is applied to the low-pass RC filter of Figure P1.14. Determine the power spectral density and autocorrelation function of the random process at the filter output.

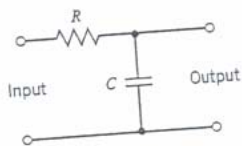


Figure 3: the Problem statement

Let  $S_y(f)$  be the psd of the output, then

$$S_y(f) = S_x(f) |H(f)|^2$$

But

$$\begin{aligned} S_x(f) &= F(R_x(\tau)) \\ &= \int_{-\infty}^0 e^{2v\tau} e^{-j2\pi f\tau} d\tau + \int_0^{\infty} e^{-2v\tau} e^{-j2\pi f\tau} d\tau \\ &= \int_{-\infty}^0 e^{\tau(2v-j2\pi f)} d\tau + \int_0^{\infty} e^{\tau(-2v-j2\pi f)} d\tau \\ &= \frac{[e^{\tau(2v-j2\pi f)}]_{-\infty}^0}{2v-j2\pi f} + \frac{[e^{\tau(-2v-j2\pi f)}]_0^{\infty}}{-2v-j2\pi f} \\ &= \frac{1}{2v-j2\pi f} + \frac{-1}{-2v-j2\pi f} \\ &= \frac{1}{2v-j2\pi f} + \frac{1}{2v+j2\pi f} \\ &= \frac{4v}{4v^2 + 4\pi^2 f^2} \end{aligned}$$

Now we need to find  $H(f)$ . Using voltage divider  $H(f) = \frac{Y(f)}{X(f)} = \frac{\frac{1}{j2\pi fC}}{R + \frac{1}{j2\pi fC}}$

hence

$$H(f) = \frac{1}{j2\pi fRC + 1}$$

Hence

$$|H(f)| = \frac{1}{\sqrt{1 + (2\pi fRC)^2}}$$

Then

$$\begin{aligned}
S_y(f) &= S_x(f) |H(f)|^2 \\
&= \left( \frac{4v}{4v^2 + 4\pi^2 f^2} \right) \left( \frac{1}{1 + (2\pi fRC)^2} \right) \\
&= \frac{4v}{(4v^2 + 4\pi^2 f^2)(1 + 4\pi^2 f^2 R^2 C^2)} \\
&= \frac{4v}{4v^2 + 4v^2 (2\pi fRC)^2 + 4\pi^2 f^2 + 4\pi^2 f^2 (2\pi fRC)^2} \\
&= \frac{4v}{4v^2 + 16v^2 \pi^2 f^2 R^2 C^2 + 4\pi^2 f^2 + 16\pi^2 f^2 \pi^2 f^2 R^2 C^2} \\
&= \frac{v}{v^2 + 4v^2 \pi^2 f^2 R^2 C^2 + \pi^2 f^2 + 4\pi^4 f^4 R^2 C^2}
\end{aligned}$$

Now,  $R_y(\tau)$  is the inverse Fourier transform of the above.

## 4 Problem 4

---

1.15 A *running integrator* is defined by

$$y(t) = \int_{t-T}^t x(\tau) d\tau$$

where  $x(t)$  is the input,  $y(t)$  is the output, and  $T$  is the integration period. Both  $x(t)$  and  $y(t)$  are sample functions of stationary processes  $X(t)$  and  $Y(t)$ , respectively. Show that the power spectral density of the integrator output is related to that of the integrator input as

$$S_y(f) = T^2 \operatorname{sinc}^2(fT) S_x(f)$$

Figure 4: the Problem statement

(see graded HW for solution)

## 5 Key solution

Missing Solutions  
for HW#5 page 1

EE 443 HW#5

(1.15)  
(1.15)

$$y(t) = \int_{t-T}^t x(\tau) d\tau, \quad (1)$$

Method # 1

When  $x(t) = \delta(t) \Rightarrow y(t) = h(t)$ , Thus

$$h(t) = \int_{t-T}^t \delta(t) dt = u(t) - u(t-T) = \text{rect}\left(\frac{t-T/2}{T}\right)$$

Thus  $H(f) = F.T[h(t)] = T \text{sinc}(fT) e^{-j\pi fT}$

Method # 2

Differentiate eq (1) :

$$\frac{dy(t)}{dt} = x(t) - x(t-T) \quad (2)$$

Take F.T of eq (2)

$$Y(f) = j2\pi f = X(f) - X(f) e^{-j2\pi fT}$$

$$Y(f) = \frac{X(f)}{j2\pi f} [1 - e^{-j2\pi fT}] = \frac{X(f)}{j2\pi f} e^{-j\pi fT} [e^{+j\pi fT} - e^{-j\pi fT}]$$

$$\Rightarrow Y(f) = X(f) \cdot T e^{j\pi fT} \text{sinc}(fT)$$

$$\Rightarrow Y(f) = X(f) \cdot T e^{-j\pi fT} \text{sinc}(fT)$$

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HW

page 1

Problem 1.17

The autocorrelation function of  $X(t)$  is

$$\begin{aligned} R_X(\tau) &= E[X(t+\tau) X(t)] \\ &= \frac{A^2}{2} E[\cos(2\pi Ft + 2\pi F\tau - \theta) \cos(2\pi Ft - \theta)] \\ &= \frac{A^2}{2} E[\cos(4\pi Ft + 2\pi F\tau - 2\theta) + \cos(2\pi F\tau)] \end{aligned}$$

Averaging over  $\theta$ , and noting that  $\theta$  is uniformly distributed over  $2\pi$  radians, we get

$$\begin{aligned} R_X(\tau) &= \frac{A^2}{2} E[\cos(2\pi F\tau)] \\ &= \frac{A^2}{2} \int_{-\infty}^{\infty} f_F(f) \cos(2\pi f\tau) df \end{aligned}$$

Next, we note that  $R_X(\tau)$  is related to the power spectral density by

$$R_X(\tau) = \int_{-\infty}^{\infty} S_X(f) \cos(2\pi f\tau) df$$

Therefore, comparing Eqs. (1) and (2), we deduce that the <sup>power</sup> spectral density of  $X(t)$  is

$$S_X(f) = \frac{A^2}{2} f_F(f)$$

When the frequency assumes a constant value,  $f_c$  (say), we have

$$f_F(f) = \frac{1}{2} \delta(f-f_c) + \frac{1}{2} \delta(f+f_c)$$

$$\text{Thus: } S_X(f) = \frac{A^2}{4} \{ \delta(f-f_c) + \delta(f+f_c) \}$$

E12



EE 443

HW # 6

Key

8.35

$$S_x(f) = \text{Tri}(f) = \begin{cases} 1-|f|, & |f| \leq 1 \\ 0 & \text{otherwise} \end{cases}$$

$$R_x(\tau) = \mathcal{F}^{-1} [S_x(f)] = \text{sinc}^2(\tau)$$

since  $\text{Tri}(t) \xleftrightarrow{\text{F.T}} \text{sinc}^2(f)$

8.32)

$$R_x(\tau) = \begin{cases} \sigma^2(1-|\tau|) & |\tau| \leq 1 \\ 0 & \text{otherwise} \end{cases}$$

using  $\text{Tri}(t) \leftrightarrow \text{sinc}^2(f)$

$$R_x(\tau) = \sigma^2 \text{Tri}(\tau) \quad \text{thus:}$$

$$S_x(f) = \text{F.T} [R_x(\tau)] = \sigma^2 \text{sinc}^2(f)$$

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HW #6

3

✓ Problem 1.12

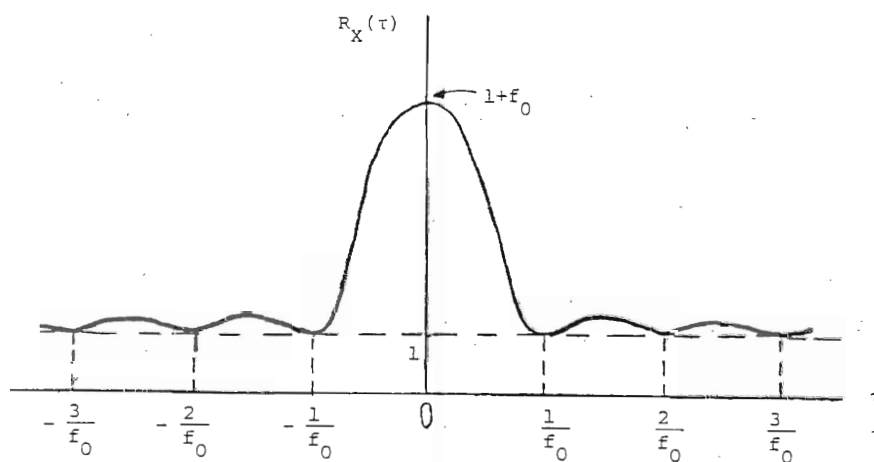
(a) The power spectral density consists of two components:

- (1) A delta function  $\delta(f)$  at the origin, whose inverse Fourier transform is one.
- (2) A triangular component of unit amplitude and width  $2f_0$ , centered at the origin; the inverse Fourier transform of this component is  $f_0 \text{sinc}^2(f_0\tau)$ .

Therefore, the autocorrelation function of  $X(t)$  is

$$R_X(\tau) = 1 + f_0 \text{sinc}^2(f_0\tau)$$

which is sketched below:



$$= \cos[2\pi(t_1 - t_2)]$$

(b) Since  $R_X(\tau)$  contains a constant component of amplitude 1, it follows that the dc power contained in  $X(t)$  is 1.

(c) The mean-square value of  $X(t)$  is given by

$$\begin{aligned} E[X^2(t)] &= R_X(0) \\ &= 1 + f_0 \end{aligned}$$

The ac power contained in  $X(f)$  is therefore equal to  $f_0$ .

(d) If the sampling rate is  $f_0/n$ , where  $n$  is an integer, the samples are uncorrelated. They are not, however, statistically independent. They would be statistically independent if  $X(t)$  were a Gaussian process.

## 6 my graded HW

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HW5, EGEE 443. CSUF, Fall 2008

Nasser Abbasi

October 16, 2008

# 1 Problem 1

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- ✓ 1.12 The power spectral density of a random process  $X(t)$  is shown in Figure P1.12. It consists of a delta function at  $f = 0$  and a triangular component.
- Determine and sketch the autocorrelation function  $R_x(\tau)$  of  $X(t)$ .
  - What is the DC power contained in  $X(t)$ ?
  - What is the AC power contained in  $X(t)$ ?
  - What sampling rates will give uncorrelated samples of  $X(t)$ ? Are the samples statistically independent?

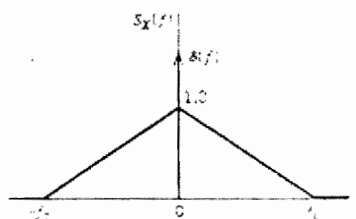


FIGURE P1.12

## Solution

### 1.1 Part(a)

Assuming stationary process,

$$R_x(\tau) \Leftrightarrow S_x(f)$$

But  $S_x(f) = \delta(f) + \text{tri}\left(\frac{f}{2f_0}\right)$ , hence

$$\begin{aligned} R_x(\tau) &= F^{-1} \left( \delta(f) + \text{tri}\left(\frac{f}{2f_0}\right) \right) \\ &= \int_{-\infty}^{\infty} \left[ \delta(f) + \text{tri}\left(\frac{f}{2f_0}\right) \right] e^{j2\pi f\tau} df \end{aligned}$$

But  $F^{-1} \left( \text{tri}\left(\frac{f}{2f_0}\right) \right) = f_0 \frac{\sin^2(f_0\pi\tau)}{f_0^2\pi^2\tau^2}$ , and  $F^{-1}(\delta(f)) = 1$ , hence the above becomes

Hence

$$R_x(\tau) = \underbrace{1}_{\text{dc part}} + \underbrace{f_0 \text{sinc}^2(f_0\tau)}_{\text{AC part}}$$

## 1.2 Part(b)

$$P_x(0) = 1 + f_0$$

Hence DC power in  $X(t)$  is given 1 watt ✓

## 1.3 Part(c)

The AC power is f<sub>0</sub> watt ✓

## 1.4 Part(d)

Since  $R_x(\tau) = 1 + f_0 \text{sinc}^2(f_0\tau)$ , we need to make this zero. But this has no real root as solution (assuming  $f_0 \geq 0$ )

To obtain a solution, I will only consider the AC part.

Hence we need to solve for  $\tau$  in

$$R_x(\tau) = f_0 \text{sinc}^2(f_0\tau) = 0$$

i.e. the AC part only.

This is zero when  $\text{sinc}^2(f_0\tau) = 0$  or when  $\sin(\pi f_0\tau) = 0$  or when

$$\pi f_0\tau = k\pi, k = \pm 1, \pm 2, \dots$$

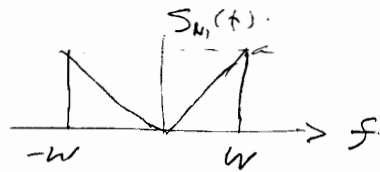
Hence when

$$\tau = \pm \frac{1}{f_0}, \pm \frac{2}{f_0}, \dots \quad \rightarrow \tau = \pm \frac{k}{f_0}$$

⊙ ~~sampling~~

⊙ are the samples statistically independent? - 0.5

# 2



④

$$R_{N_2}(\tau) = E \{ N_1(t) N_2(t+\tau) \}$$

$$= E \left\{ \left( N_1(t) \cos(\omega_c t + \theta) - N_1(t) \sin(\omega_c t + \theta) \right) \left( N_1(t+\tau) \cos(\omega_c t + \omega_c \tau + \theta) - N_1(t+\tau) \sin(\omega_c t + \omega_c \tau + \theta) \right) \right\}$$

$$= E \left\{ \begin{aligned} & N_1(t) N_1(t+\tau) \cos(\omega_c t + \theta) \cos(\omega_c t + \omega_c \tau + \theta) \\ & - N_1(t) N_1(t+\tau) \sin(\omega_c t + \theta) \cos(\omega_c t + \omega_c \tau + \theta) \\ & - N_1(t) N_1(t+\tau) \cos(\omega_c t + \theta) \sin(\omega_c t + \omega_c \tau + \theta) \\ & + N_1(t) N_1(t+\tau) \sin(\omega_c t + \theta) \sin(\omega_c t + \omega_c \tau + \theta) \end{aligned} \right\}$$

$$= E \left\{ N_1(t) N_1(t+\tau) \right\} E \left\{ \begin{aligned} & \cos(\omega_c t + \theta) \cos(\omega_c t + \omega_c \tau + \theta) \\ & - \sin(\omega_c t + \theta) \cos(\omega_c t + \omega_c \tau + \theta) \\ & - \cos(\omega_c t + \theta) \sin(\omega_c t + \omega_c \tau + \theta) \\ & + \sin(\omega_c t + \theta) \sin(\omega_c t + \omega_c \tau + \theta) \end{aligned} \right\}$$

$$R_{N_2}(\tau) = R_{N_1}(\tau) E \{ \dots \}$$

using  $\cos A \cos B = \frac{1}{2} (\cos(A-B) + \cos(A+B))$   
 $\sin A \cos B = \frac{1}{2} (\sin(A-B) + \sin(A+B))$  the above becomes  
 $\sin A \sin B = \frac{1}{2} (\cos(A-B) - \cos(A+B))$

$$= R_{N_1}(\tau) E \left\{ \begin{aligned} & \frac{1}{2} (\cos(\omega_c t + \theta - \omega_c t - \omega_c \tau - \theta) + \cos(\omega_c t + \theta + \omega_c t + \omega_c \tau + \theta)) \\ & - \frac{1}{2} (\sin(\omega_c t + \theta - \omega_c t - \omega_c \tau - \theta) + \sin(\omega_c t + \theta + \omega_c t + \omega_c \tau + \theta)) \\ & - \frac{1}{2} (\sin(\omega_c t + \omega_c \tau + \theta - \omega_c t - \theta) + \sin(\omega_c t + \theta + \omega_c t + \omega_c \tau + \theta)) \\ & + \frac{1}{2} (\cos(\omega_c t + \theta - \omega_c t - \omega_c \tau - \theta) - \cos(\omega_c t + \theta + \omega_c t + \omega_c \tau + \theta)) \end{aligned} \right\} \rightarrow$$

$$\begin{aligned}
 &= R_{N_1}(\tau) E \left\{ \frac{1}{2} \left( \cos(-\omega_c \tau) + \cos(2\omega_c \tau + 2\theta + \omega_c \tau) \right) \right. \\
 &\quad \left. - \frac{1}{2} \left( \sin(-\omega_c \tau) + \sin(2\omega_c \tau + 2\theta + \omega_c \tau) \right) \right. \\
 &\quad \left. - \frac{1}{2} \left( \sin(\omega_c \tau) + \sin(2\omega_c \tau + 2\theta + \omega_c \tau) \right) \right. \\
 &\quad \left. + \frac{1}{2} \left( \cos(-\omega_c \tau) - \cos(2\omega_c \tau + 2\theta + \omega_c \tau) \right) \right\}
 \end{aligned}$$

$$\text{let } \alpha = 2\omega_c \tau + 2\theta + \omega_c \tau$$

$$\begin{aligned}
 &= R_{N_1}(\tau) E \left\{ \frac{1}{2} \left( \cos(\omega_c \tau) + \cos \alpha \right) - \frac{1}{2} \left( -\sin(\omega_c \tau) + \sin \alpha \right) \right. \\
 &\quad \left. - \frac{1}{2} \left( \sin(\omega_c \tau) + \sin \alpha \right) + \frac{1}{2} \left( \cos \omega_c \tau - \cos \alpha \right) \right\}
 \end{aligned}$$

$$\begin{aligned}
 &= R_{N_1}(\tau) E \left\{ \frac{1}{2} \cos \omega_c \tau + \frac{1}{2} \cos \alpha + \frac{1}{2} \sin(\omega_c \tau) - \frac{1}{2} \sin \alpha \right. \\
 &\quad \left. - \frac{1}{2} \sin \omega_c \tau - \frac{1}{2} \sin \alpha + \frac{1}{2} \cos \omega_c \tau - \frac{1}{2} \cos \alpha \right\}
 \end{aligned}$$

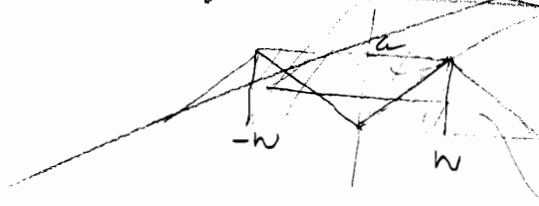
$$= R_{N_1}(\tau) E \left\{ \cos \omega_c \tau - \sin \alpha \right\}$$

$$= R_{N_1}(\tau) \left( \underbrace{E(\cos \omega_c \tau)}_{\text{constant}} - \underbrace{E(\sin(2\omega_c \tau + 2\theta + \omega_c \tau))}_{=0} \right)$$

$$\text{so } \boxed{R_{N_2}(\tau) = \cos(\omega_c \tau) R_{N_1}(\tau)} \quad \longrightarrow$$

~~Now we find  $R_{N_1}(\tau)$  as inverse Fourier Transform of  $S_{N_1}(f)$~~

~~$S_{N_1}(f)$  can be written as 2 triangular functions times a rect function as follows~~



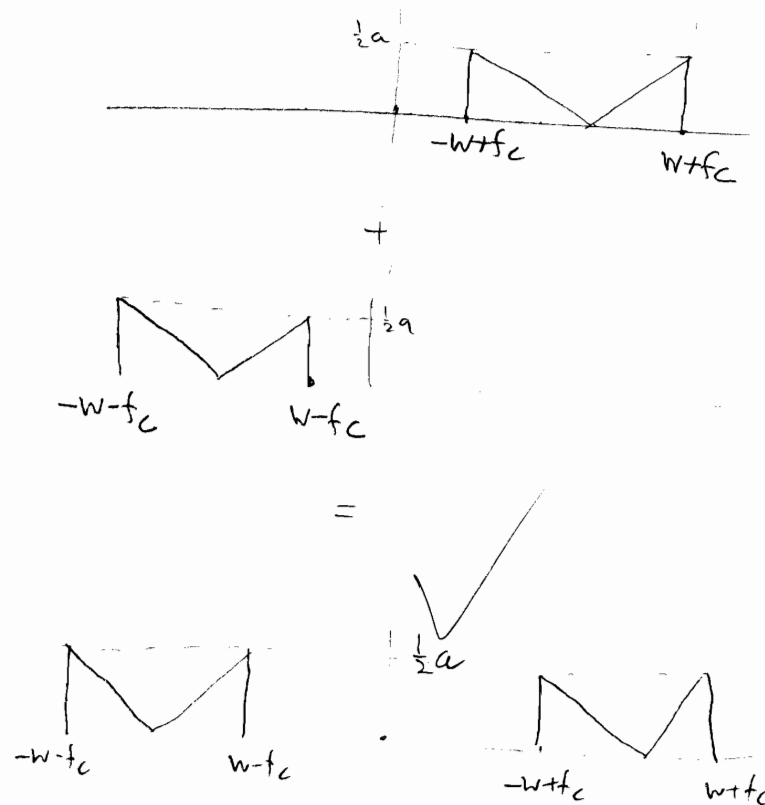
$$= a \text{Rect}\left(\frac{f}{2w}\right) \left( \text{tri}\left(\frac{f+w}{2w}\right) + \text{tri}\left(\frac{f-w}{2w}\right) \right)$$

$$\begin{aligned} \text{so } S_{N_2}(f) &= \text{F.T.} [\cos(\omega_c \tau) R_{N_1}(\tau)] \\ &= \text{F.T.} [\cos(\omega_c \tau)] \otimes \text{F.T.} [R_{N_1}(\tau)] \end{aligned}$$

But F.T.  $[R_{N_1}(\tau)]$  is given as its  $S_{N_1}(f)$ .

$$\text{and F.T.} [\cos(\omega_c \tau)] = \frac{1}{2} [\delta(f - f_c) + \delta(f + f_c)]$$

$$\text{so } S_{N_2}(f) \text{ is } \boxed{\frac{1}{2} [S_{N_1}(f - f_c) + S_{N_1}(f + f_c)]}$$



$$\underline{S_{N_2}(f)}$$



### 3 Problem 3

1.14 A random telegraph signal  $X(t)$ , characterized by the autocorrelation function

$$R_X(\tau) = \exp(-2\nu|\tau|)$$

where  $\nu$  is a constant, is applied to the low-pass RC filter of Figure P1.14. Determine the power spectral density and autocorrelation function of the random process at the filter output.

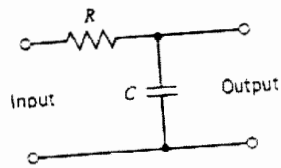


FIGURE P1.14

Let  $S_y(f)$  be the psd of the output, then

$$S_y(f) = S_x(f) |H(f)|^2$$

But

$$\begin{aligned} S_x(f) &= F(R_x(\tau)) \\ &= \int_{-\infty}^0 e^{2\nu\tau} e^{-j2\pi f\tau} d\tau + \int_0^{\infty} e^{-2\nu\tau} e^{-j2\pi f\tau} d\tau \\ &= \int_{-\infty}^0 e^{\tau(2\nu-j2\pi f)} d\tau + \int_0^{\infty} e^{\tau(-2\nu-j2\pi f)} d\tau \\ &= \frac{[e^{\tau(2\nu-j2\pi f)}]_{-\infty}^0}{2\nu-j2\pi f} + \frac{[e^{\tau(-2\nu-j2\pi f)}]_0^{\infty}}{-2\nu-j2\pi f} \\ &= \frac{1}{2\nu-j2\pi f} + \frac{-1}{-2\nu-j2\pi f} \\ &= \frac{1}{2\nu-j2\pi f} + \frac{1}{2\nu+j2\pi f} \\ &= \frac{4\nu}{4\nu^2 + 4\pi^2 f^2} \end{aligned}$$

Now we need to find  $H(f)$ . Using voltage divider  $H(f) = \frac{Y(f)}{X(f)} = \frac{\frac{1}{j2\pi fC}}{R + \frac{1}{j2\pi fC}}$

hence

$$H(f) = \frac{1}{j2\pi fRC + 1}$$

Hence

$$|H(f)| = \frac{1}{\sqrt{1 + (2\pi fRC)^2}}$$

Then

$$\begin{aligned} S_y(f) &= S_x(f) |H(f)|^2 \\ &= \left( \frac{4v}{4v^2 + 4\pi^2 f^2} \right) \left( \frac{1}{1 + (2\pi fRC)^2} \right) \\ &= \frac{4v}{(4v^2 + 4\pi^2 f^2) \sqrt{1 + 4\pi^2 f^2 R^2 C^2}} \\ &= \frac{4v}{4v^2 + 4v^2 (2\pi fRC)^2 + 4\pi^2 f^2 + 4\pi^2 f^2 (2\pi fRC)^2} \\ &= \frac{4v}{4v^2 + 16v^2 \pi^2 f^2 R^2 C^2 + 4\pi^2 f^2 + 16\pi^2 f^2 \pi^2 f^2 R^2 C^2} \\ &= \frac{4v}{v^2 + 4v^2 \pi^2 f^2 R^2 C^2 + \pi^2 f^2 + 4\pi^4 f^4 R^2 C^2} \end{aligned}$$

Now,  $R_y(\tau)$  is the inverse Fourier transform of the above.

*P.S. is there a trick to find F.T.<sup>-1</sup> of above fast?*

See sol.  $\rightarrow$

#### 4 Problem 4

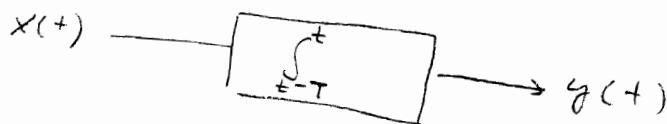
1.15 A running integrator is defined by

$$y(t) = \int_{t-T}^t x(\tau) d\tau$$

where  $x(t)$  is the input,  $y(t)$  is the output, and  $T$  is the integration period. Both  $x(t)$  and  $y(t)$  are sample functions of stationary processes  $X(t)$  and  $Y(t)$ , respectively. Show that the power spectral density of the integrator output is related to that of the integrator input as

$$S_Y(f) = T^2 \text{sinc}^2(fT) S_X(f)$$

$$y(t) = \int_{t-T}^t x(\tau) d\tau$$



$$S_Y(f) = S_X(f) |H(f)|^2$$

Now

$$\begin{aligned} R_Y(\tau) &= E\{y(t) y(t+\tau)\} \\ &= E\left\{ \int_{t-T}^t x(t_1) dt_1 \int_{t+\tau-T}^{t+\tau} x(t_2) dt_2 \right\} \\ &= \int_{t-T}^t \int_{t+\tau-T}^{t+\tau} \underbrace{E\{x(t_1) x(t_2)\}}_{\substack{\text{autocorrelation} \\ \rightarrow R_X(\tau)}} dt_1 dt_2 \\ &= \int_{t-T}^t \int_{t+\tau-T}^{t+\tau} R_X(\tau) dt_1 dt_2 \end{aligned}$$

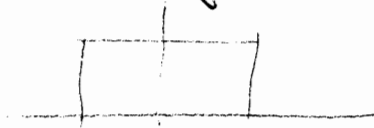
$$R_Y(\tau) = R_X(\tau) \int_{t-T}^t \int_{t+\tau-T}^{t+\tau} dt_1 dt_2 \Rightarrow R_Y(\tau) = R_X(\tau) T^2$$

So taking F.T of each side, we obtain

$$S_Y(f) = T^2 S_X(f)$$

P.s I don't know how to get the sinc function in there!

I know that Running integrator is L.P.F.



and its F.T. is sinc. function, but

I did not know if I could use this fact in solving this problem.

Remember :

$$y(t) = x(t) \otimes h(t)$$

when  $x(t) = \delta(t) \Rightarrow y(t) = \delta(t) \otimes h(t) = h(t) \rightarrow$  impulse response

$$\therefore h(t) = y(t) = \int_{t-T}^t \delta(\tau) d\tau$$

See sol.