



STOCHASTIC SIGNAL PROCESSING

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✓ Example: Artix Training Board





Motivation of statistical SP

- Electromagnetic field (EMF) emitted by the printed circuit board (PCB) contains a stochastic component sensing by the near-field scanning probe and registering by the real-time digital oscilloscope
- Statistical signal processing can be used for the characterization of the received stochastic EMF and for the localization and identification of the radiating sources
- The measured stochastic signals contain the superposition of different radiating sources located in the environment of the DUT:
 - ✓ emissions from transmission lines transferring the data sequences between distinct blocks of the DUT;
 - ✓ thermal noise and interference from surrounding radiations





Classification of random processes



- The stochastic phenomena can be mathematically characterized by the model of random process constructed from the measured random signals
- > The random variable is fully described by the probability density function for each time $t = t_i$
- **>** Random signal is a time domain realization of the stochastic phenomena for each event $\omega \in \Omega$





Cumulative Distribution Function

> The *cumulative distribution function* of the stochastic process is:

$$F_{\mathcal{S}}(s,t) = P[S(t,\omega) \le s] = \int_{\Omega} \mathbf{I}_{\{\omega:S(t,\omega)\le s\}} dP(\omega) = E\{\mathbf{I}_{\{\omega:S(t,\omega)\le s\}}\}$$

$$\checkmark \text{ indicator function } \mathbf{I}_{\{\omega:S(t,\omega)\le s\}} = \begin{cases} 1, \omega: S(t,\omega) \le s\\ 0, \omega: S(t,\omega) > s \end{cases}$$

 $\checkmark E\{\cdot\}$ is the operator of **statistical expectation or ensemble averaging**¹ using Lebesgue integral

> The expected value of the stochastic process is the *statistical mean*

$$m_{\mathcal{S}}(t) = E\{S(t,\omega)\} = \int_{\Omega} S(t,\omega) \, \mathrm{d}P(\omega) = \int_{\mathbb{R}} s \, \mathrm{d}F_{\mathcal{S}}(s,t)$$

MOSCOW AVIATION INSTITUTE ¹ A. Napolitano, *Generalizations of Cyclostationary Signal Processing: Spectral Analysis and Applications*. John Wiley & Sons Ltd - IEEE Press, **2**012.



Second-Order Characterization

> The **second-order joint cumulative distribution function** of the stochastic process is:

$$F_{\mathcal{S}}(s_1, s_2; t_1, t_2) = P[S(t_1, \omega) \le s_1, S(t_2, \omega) \le s_2] = E\{\mathbf{I}_{\{\omega: S(t_1, \omega) \le s_1\}} \mathbf{I}_{\{\omega: S(t_2, \omega) \le s_2\}}\}$$

> The *autocorrelation function* of the stochastic process is:

$$\mathcal{R}_{\mathcal{S}}(t,\tau) = E\{S(t,\omega)S(t+\tau,\omega)\} = \int_{\mathbb{R}^2} s_1 s_2 \, \mathrm{d}F_{\mathcal{S}}(s_1,s_2;t,t+\tau)$$

> The *autocovariance* of the stochastic process is its autocorrelation function of the zero-mean process:

$$\mathcal{C}_{\mathcal{S}}(t,\tau) = E\{[S(t,\omega) - m_{\mathcal{S}}(t)][S(t+\tau,\omega) - m_{\mathcal{S}}(t+\tau)]\}$$





Spectral Characterization

The second order stochastic process is *harmonizable* and can be characterized in the frequency domain if its autocorrelation function can be expressed by the Fourier-Stieltjes integral:

$$E\{S(t_1,\omega)S(t_2,\omega)\} = \int_{\mathbb{R}^2} e^{j2\pi(f_1t_1+f_2t_2)} \,\mathrm{d}\mathcal{G}_{\mathcal{S}}(f_1,f_2)$$

- ✓ where $G_{\mathcal{S}}(f_1, f_2)$ is a *spectral correlation function* with bounded variation. It is also known that a stochastic process is harmonizable if and only if its covariance function is harmonizable
- > The Fourier transform of the realization $S(t, \omega)$ of the harmonizable stochastic process can be expressed as:

$$\hat{S}(f,\omega) = \int_{\mathbb{R}} S(t,\omega) e^{-j2\pi ft} dt$$

✓ where $\hat{S}(f, \omega)$ can contain Dirac delta functions



Time-Frequency Relation

The spectral correlation function (Loève bifrequency spectrum) of the harmonizable stochastic process is defined as:

$$\mathcal{G}_{\mathcal{S}}(f_1, f_2) = E\{\hat{S}(f_1, \omega)\hat{S}(f_2, \omega)\}$$

The relation between the autocorrelation function and the spectral correlation function is defined by two-dimensional Fourier transform:

$$E\{S(t_1)S(t_2)\} = \int_{\mathbb{R}^2} \mathcal{G}_{\mathcal{S}}(f_1, f_2) e^{j2\pi(f_1t_1 + f_2t_2)} df_1 df_2$$
$$\mathcal{G}_{\mathcal{S}}(f_1, f_2) = \int_{\mathbb{R}^2} E\{S(t_1)S(t_2)\} e^{-j2\pi(f_1t_1 + f_2t_2)} dt_1 dt_2$$





Time-Variant Spectrum

The *time-variant spectrum* of the stochastic process is the Fourier transform of the autocorrelation function with respect to the lag parameter $\tau = t_2 - t_1$:

$$\mathcal{V}_{\mathcal{S}}(t,f) = \int_{\mathbb{R}} \mathcal{R}_{\mathcal{S}}(t,\tau) e^{-j2\pi f\tau} \,\mathrm{d}\tau$$

> By introducing the variables $t_1 = t + \tau/2$ and $t_2 = t - \tau/2$ it can be obtained a timefrequency representation in terms of *Wigner-Ville spectrum* for stochastic processes:

$$\mathcal{W}_{\mathcal{S}}(t,f) = \int_{\mathbb{R}} E\{S(t+\tau/2)S(t-\tau/2)\}e^{-j2\pi f\tau} \,\mathrm{d}\tau = \int_{\mathbb{R}} E\{\hat{S}(f+\nu/2)\hat{S}(f-\nu/2)\}e^{-j2\pi\nu t} \,\mathrm{d}\nu$$





Characteristics of RP

- > Distribution of the probability over RVs of the random process
- Ensemble averaging of the random process by using expectation operator
- > Statistical mean and 2D-autocorrelation function in time domain
- > Spectral correlation function in bi-frequency domain
- > Time-variant and Wigner-Ville spectra in time-frequency domain
- > Probabilistic approach is more theoretical then practical





Stationary process

Second-order wide-sense stationary process (WSS) can be characterized by an autocorrelation function (ACF) and a power spectral density linked by the Wiener-Khinchin relation

$$\mathcal{R}_{\mathcal{S}}(t,\tau) = R_{\mathcal{S}}(\tau) = \int_{\mathbb{R}} V_{\mathcal{S}}(f) e^{j2\pi f\tau} \,\mathrm{d}f$$
$$\mathcal{V}_{\mathcal{S}}(t,f) = V_{\mathcal{S}}(f) = \int_{\mathbb{R}} R_{\mathcal{S}}(\tau) e^{-j2\pi f\tau} \,\mathrm{d}\tau$$

> Due to the dependency of the ACF for the WSS process only from $\tau = t_2 - t_1$, the spectral correlation function $\mathcal{G}_{\mathcal{S}}(f_1, f_2)$ can be non-zero only for $f_1 = -f_2$

$$E\{S(t_1)S(t_1-\tau)\} = \int_{\mathbb{R}^2} \mathcal{G}_{\mathcal{S}}(f_1, f_2) e^{j2\pi(f_1t_1+f_2(t_1-\tau))} df_1 df_2 = \int_{\mathbb{R}^2} \mathcal{G}_{\mathcal{S}}(f_1, -f_1) e^{j2\pi f_1\tau} df_1 df_2$$







Discrete-time random process

Discrete time process can be analyzed as the sampled continuous time realizations of the stochastic processes:

$$S[n] = S(t = n\Delta) = \sum_{k=-\infty}^{\infty} S_k \delta[n-k]$$

✓ where Δ is a sample interval. The Discrete Time Fourier Transform (DTFT) of the realization S[n] of the harmonizable discrete stochastic process can be expressed as:

$$\hat{S}(\varphi) = \sum_{n=-\infty}^{\infty} S_n e^{-j2\pi\varphi n}$$

✓ where $\varphi = f\Delta$ is a normalizes frequency. The inverse DTFT gives the initial realization of the discretized stochastic process:

$$S[n] = \int_{-1/2}^{1/2} \hat{S}(\varphi) e^{j2\pi\varphi n}$$





Discrete-time stationary process

Discrete time process





Characteristics of Discrete random process

The second order discretized stochastic process is *harmonizable* and can be characterized in the frequency domain if its autocorrelation function can be expressed by the Fourier-Stieltjes integral:

$$E\{S[n_1]S[n_2]\} = \int_{[-1/2,1/2]^2} e^{j2\pi(\varphi_1 n_1 + \varphi_2 n_2)} \,\mathrm{d}\mathcal{G}_{\mathcal{S}}(\varphi_1,\varphi_2)$$

The spectral correlation function (Loève bifrequency spectrum) of the harmonizable discretized stochastic process is defined as:

$$\mathcal{G}_{\mathcal{S}}(\varphi_1,\varphi_2) = E\{\hat{S}(\varphi_1)\hat{S}(\varphi_2)\}$$

The relation between the autocorrelation function and the spectral correlation function is defined by two-dimensional DTFT:

$$E\{S[n_1]S[n_2]\} = \int_{[-1/2,1/2]^2} \mathcal{G}_{\mathcal{S}}(\varphi_1,\varphi_2) e^{j2\pi(\varphi_1n_1+\varphi_2n_2)} \,\mathrm{d}\varphi_1 \,\mathrm{d}\varphi_2$$
$$\mathcal{G}_{\mathcal{S}}(\varphi_1,\varphi_2) = \sum_{n_1=-\infty}^{\infty} \sum_{n_2=-\infty}^{\infty} E\{S[n_1]S[n_2]\} e^{-j2\pi(\varphi_1n_1+\varphi_2n_2)}$$



Characteristics of stationary RP

- Distribution of the probability over RVs of the random process doesn't depend of time
- > Ensemble averaging of the random process by using expectation operator
- > Statistical mean and autocorrelation function doesn't depend of time
- > Spectral correlation function in a Fourier transform of the ACF
- > Discretization of the stationary RP gives the periodic PSD and discrete ACF





Cyclostationary random process

- ► The cyclostationary random process S(t) is a non-stationary stochastic process whose statistical properties are periodically vary with respect to time. The period T_0 is called a **cycle**, and its inverse $\alpha = 1/T_0$ is a **cyclic frequency**. More generally, the process is **almost-cyclostationary (ACS)** if its statistical properties can be represented by a superposition of periodic functions with distinct cyclic frequencies $\alpha \in A$.
- The autocorrelation function of the ACS stochastic process posses the periodicity in time and can be expressed by the Fourier series expansion¹:

$$\mathcal{R}_{\mathcal{S}}(t,\tau) = E\{S(t)S(t+\tau)\} = \sum_{\alpha \in \mathcal{A}} R_{\mathcal{S}}(\alpha,\tau)e^{j2\pi\alpha t}$$

✓ where $E{\cdot}$ is the operator of ensemble averaging:

$$E\{S(t)S(t+\tau)\}_{T_0} = \lim_{N \to \infty} \frac{1}{2N+1} \sum_{n=-N}^{N} S(t+T_0)S(t+\tau+T_0)$$

> The Fourier coefficients of $\mathcal{R}_{\mathcal{S}}(t,\tau)$ are called *cyclic autocorrelation functions* and can be defined by a time domain cyclic averaging for each known cyclic frequency:

$$R_{\mathcal{S}}(\alpha,\tau) = \lim_{T \to \infty} \frac{1}{T} \int_{-T/2}^{T/2} \mathcal{R}_{\mathcal{S}}(t,\tau) e^{-j2\pi\alpha t} dt$$



¹ W. A. Gardner, Introduction to Random Processes with Applications to Signals and Systems. Macmillan, New York, 1985 (2nd Edition McGraw-Hill, New York, 1990).

Pulse Amplitude Modulation

Pulse amplitude modulated (PAM) signal



Cyclic correlation function

- > The magnitude and phase of $R_{\mathcal{S}}(\alpha, \tau)$ represent amplitude and phase of the additive complex harmonic component at frequency α for time lag τ contained in the autocorrelation function of the ACS stochastic process $\mathcal{R}_{\mathcal{S}}(t, \tau)$. For $\alpha = 0$ the cyclic autocorrelation function reduces to the autocorrelation function of the stationary random process $R_{\mathcal{S}}(\tau)$.
- For a zero-mean stochastic process $m_{\mathcal{S}}(t) = E\{S(t)\} = 0$ the magnitude of the cyclic autocorrelation functions $|R_{\mathcal{S}}(\alpha, \tau)| \to 0$ as $\tau \to \infty$. If the mean function of the stochastic process $m_{\mathcal{S}}(t) = E\{S(t, \omega)\} \neq 0$, then some $R_{\mathcal{S}}(\alpha, \tau)$ contain additive sinusoidal functions of τ , which arise from the products of sinusoidal terms in $m_{\mathcal{S}}(t)$. Such ACS processes are called unpure and need to be processed accounting on such property of the process¹.
- For cyclo-ergodic stochastic process the pure cyclic autocorrelation function called autocovariance function can be evaluated by synchronize removing the deterministic mean function from realization of the ACS process:

$$C_{\mathcal{S}}(\alpha,\tau) = \lim_{T \to \infty} \frac{1}{T} \int_{-T/2}^{T/2} [E\{S(t)S(t+\tau)\} - E\{S(t)\}E\{S(t+\tau)\}]e^{-j2\pi\alpha t} dt$$



¹ J. Antoni, "Cyclostationarity by examples," *Mechanical Systems and Signal Processing* 23(4), 2009, pp. 987–1036. 19

Time-frequency Relation

The *almost-periodic time-variant spectrum* of the ACS process is the Fourier transform of the cyclic autocorrelation function $\mathcal{R}_{\mathcal{S}}(t,\tau)$ with respect to the lag parameter τ :

$$\mathcal{V}_{\mathcal{S}}(t,f) = \sum_{\alpha \in \mathcal{A}} V_{\mathcal{S}}(\alpha,f) e^{j2\pi\alpha}$$

✓ where the *cyclic spectrum correlation function* $V_S(\alpha, f)$ can be defined by the Fourier transform of the autocorrelation function $R_S(\alpha, \tau)$ with respect to the lag parameter τ :



Cyclic Spectrum

> The alternative approach for the evaluation of the cyclic spectrum correlation function is the averaging of the short-time Fourier transforms (STFT) of the stochastic process realizations S(t):

$$X_{1/\Delta f}(t,f) = \int_{t-1/\Delta f}^{t+1/\Delta f} S(\xi) e^{-j2\pi f\xi} \mathrm{d}\xi$$

> The averaging of $X_{1/\Delta f}(t, f)$ can be implemented by two strictly ordered successive limits:

$$V_{\mathcal{S}}(\alpha, f) = \lim_{\Delta f \to 0} \lim_{T \to \infty} \frac{\Delta f}{T} \int_{-T/2}^{T/2} E\{X_{1/\Delta f}(t, f)X_{1/\Delta f}(t, \alpha - f)\}dt$$





Wigner-Ville Cyclic Spectrum

> The *Wigner-Ville spectrum* for ACS stochastic processes:

$$W_{\mathcal{S}}(t,f) = \sum_{\alpha \in \mathcal{A}} V_{\mathcal{S}}(\alpha, f + \alpha/2) e^{j2\pi\alpha t}$$

The Wigner-Ville spectrum of the ACS stochastic process can be expressed by the Fourier series expansion over the time t with frequencies $\alpha \in \mathcal{A}$ and Fourier-series coefficients $V_{\mathcal{S}}(\alpha, f + \alpha/2)$.

The spectral correlation function (Loève bifrequency spectrum) of the ACS stochastic process is defined as:

$$\mathcal{G}_{\mathcal{S}}(f_1,f_2) = \sum_{\alpha \in \mathcal{A}} V_{\mathcal{S}}(\alpha,f_1) \delta(f_2 + f_1 - \alpha)$$

It concentrated in the countable set of lines with slope +1 on the bi-frequency plane. It means that ACS process have distinct spectral components that are correlated only if the spectral separation belongs to a countable set of cycle frequencies.





Cross-Correlation Function



$$\begin{aligned} \mathcal{R}_{Y_1Y_2}(t_1,t_2) &= E\{Y_1(t_1)Y_2(t_2)\} = \iint_{\mathbb{R}^2} h_1(t_1-\tau_1)h_2(t_2-\tau_2)E\{S(\tau_1)S(\tau_2)\}d\tau_1d\tau_2 = \\ &\iint_{\mathbb{R}^2} h_1(t_1-\tau_1)h_2(t_2-\tau_2)\mathcal{R}_{\mathcal{S}}(\tau_1,\tau_2)d\tau_1d\tau_2 \end{aligned}$$

For two different ACS stochastic processes $S_1(t)$ and $S_2(t)$ are said to be jointly correlated if the *second-order cross-correlation function*

$$\mathcal{R}_{Y_1Y_2}(t,\tau) = E\{Y_1(t)Y_2(t+\tau)\} = \sum_{\alpha \in \mathcal{A}_{12}} R_{Y_1Y_2}(\alpha,\tau)e^{j2\pi\alpha t}$$

at cycle frequencies $\alpha \in \mathcal{A}_{12}$ is defined by non-zero *cyclic cross-correlation functions*

$$R_{Y_1Y_2}(\alpha,\tau) = \lim_{T \to \infty} \frac{1}{T} \int_{-T/2}^{T/2} \mathcal{R}_{Y_1Y_2}(t,\tau) e^{-j2\pi\alpha t} dt$$



Cross-Correlation Spectrum

> The *cyclic spectrum cross-correlation* $V_{Y_1Y_2}(\alpha, f)$ can be defined by the Fourier transform of the cyclic cross-correlation function $R_{Y_1Y_2}(\alpha, \tau)$ with respect to the lag parameter τ :

$$V_{Y_1Y_2}(\alpha, f) = \int_{\mathbb{R}} R_{Y_1Y_2}(\alpha, \tau) e^{-j2\pi f\tau} \, \mathrm{d}\tau$$

> It can be independently evaluated by the averaging of the short-time Fourier transforms (STFT) of the stochastic process realizations $Y_1(t)$ and $Y_2(t)$:

$$V_{Y_1Y_2}(\alpha, f) = \lim_{\Delta f \to 0} \lim_{T \to \infty} \frac{\Delta f}{T} \int_{-T/2}^{T/2} E\{X_{1,1/\Delta f}(t, f) X_{2,1/\Delta f}(t, \alpha - f)\} dt$$

where

$$X_{i,1/\Delta f}(t,f) = \int_{t-1/\Delta f}^{t+1/\Delta f} Y_i(\xi) e^{-j2\pi f\xi} d\xi; \ i = 1,2$$

For the estimation of second-order statistical functions of ACS stochastic process need to have finite or "effectively finite" memory. It means that ACS process need to be a zero-mean stochastic process $m_{\mathcal{S}}(t) = E\{S(t)\} = 0$.





Relation between ACS Characteristics







Characteristics of CS Process

- Mean function and 2D autocorrelation function of the CS process can be expressed by a superposition of periodic functions with different periods
- Cyclic autocorrelation function (ACF) can be obtained by the timedomain cyclic averaging of the non-linear time-shift transformation
- To obtain the pure cyclic ACF the mean function need to be removed from the realizations of the random process
- Cyclic spectral correlation function can be evaluated by the frequencydomain averaging of the frequency-shifted Fourier transforms of the measured realizations





Device under test

➤The Intel® Galileo Board







- ✓400MHz 32-bit Intel® Pentium processor
- ✓10/100 Ethernet connector
- ✓ Full PCI Express* mini-card slot

✓ USB 2.0 Host connector





Device under test



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> Test modes

✓ Memory test OFF

 Memory test ON. Memory intensive process where random integer numbers are generated and will be saved in a random element in a large array allocated in the memory





Near-field measurement setup





- ✓ Langer near-field 10 mm probe
- $\checkmark Two polarization of the probe: H_X and H_Y$
- ✓Scanning area 75 x 85 mm
- ✓ 5 mm scanning step
- ✓4 mm distance between PCB and probe
- ✓13 GHz Oscilloscope LeCroy SDA 813Zi-A
- ✓ 2.5 GSa/s sampling frequency
- ✓5 MSa data length





Power hot spots of the DUT



> H_x polarization



✓ Power level 27 mV²

> H_v polarization





Memory hot spot



Measured signals are nonperiodic
 Memory test signals are random
 Maximum of the PS at 118 MHz

> Measured signals



> Power spectrum





Memory test on



✓ Bit duration is 5.2 ns

✓ The shape of pulses is identical

✓ Memory test process is cyclostationary



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Memory test off

✓ Pulse duration is 5.2 ns
✓ Sequence of single pulses
✓ Period of signal is 7.7 mks

Cyclic auto-correlation cumulant functions

Memory test on

> Memory test off

✓ Power level 165 mV²

✓ Power level 25 mV²

Cyclic auto-correlation cumulant functions

Power spectrum

Cyclic CCCF

✓ Maximum of cyclic CCCF corresponds to the cyclic frequency 190.5 MHz

✓ Cyclic frequency is suppressed in the power spectrum

Cyclic cross-correlation cumulant functions

 \succ Cyclic frequency $\alpha = 0$

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> Cyclic frequency $\alpha = 190.5$ MHz

✓ Correlation interval corresponds to the pulse duration 5.2 ns
 ✓ Both slices are nearly identical

Spatial distribution of the cyclic CCCF

Spatial distribution of the cyclic CCCF

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Conclusion Arduino

- Frequency, time and spatial characterization of the physical radiated sources have been obtained
- Characterization of the random data signals reveals hidden cyclic frequencies of the sequence
- > Localization of the physical radiated sources of the DUT was performed

Device under test

Xilinx FPGA Development Board Artix-7 XC7A35T

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✓Top side

Near-field measured signal

X dim [mm]

> Amplitude spectrum of the measured signal

> Cyclic autocorrelation cumulant functions

Cyclic cross-correlation cumulant functions

 $\checkmark \alpha_1 = 166.67 \text{ MHz}$

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 $\checkmark \alpha_2 = 156.25 \text{ MHz}$

Spatial distribution of cyclic CCCF

40

50

60

156.25 MHz

101

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Far-field measurement setup

✓ Distance 1 m

✓ Distance 4 m

$\succ \alpha_1 = 166.67 \text{ MHz}$

 $\succ \alpha_2 = 156.25 \text{ MHz}$

✓ Distance 1 m

✓ Horizontal orientation of antenna

$\succ \alpha_1 = 166.67 \text{ MHz}$

 $\succ \alpha_2 = 156.25 \text{ MHz}$

✓ Distance 4 m

✓ Horizontal orientation of antenna

$\succ \alpha_1 = 166.67 \text{ MHz}$

 $\succ \alpha_2 = 156.25 \text{ MHz}$

✓ Distance 1 m

✓ Vertical orientation of antenna

✓ Distance 4 m

✓ Vertical orientation of antenna

Conclusion Artix

- Cyclic cross-correlation cumulant functions can be used for separation of two different random bit sequences with different cyclic frequencies
- Special-time distribution was used for the localization of the transmission lines over the DUT surface
- For cyclostationary source separation the position of the reference probe need to be chosen for sensing radiations of both sources

Questions?

