Problem 10.25. Show that the noise variance of the in-phase component $n_{\rm I}(t)$ of the band-pass noise is the same as the band-pass noise n(t) variance; that is, for a band-pass noise bandwidth B_N

$$\mathbf{E} \left[n_I^2(t) \right] = N_0 B_N$$

Solution

Recall the spectra of narrowband noise n(t) and its in-phase component $n_I(t)$ shown in Figure 8.23. The variance of a random process $x(t) = R_x(0) = \int_{-\infty}^{\infty} X(f) df$, where X(f) is the power spectral density of x(t). Therefore,

$$Var[n(t)] = \mathbf{E} \Big[n^{2}(t) \Big]$$

$$= \int_{-\infty}^{\infty} S_{N}(f) df$$

$$= 2 \cdot \frac{N_{0}}{2} \cdot 2B$$

$$= N_{0} \cdot 2B$$

Where we have used the fact that for a bandpass signal $B_T = 2B$, that is twice the lowpass bandwidth. Similarly, the variance of the in-phase noise is

$$Var[n_I(t)] = \mathbf{E}[n_I^2(t)]$$

$$= \int_{-\infty}^{\infty} S_{n_I}(f) df$$

$$= N_0 \cdot 2B$$