

Applied Probability and Stochastic Processes

In Engineering and Physical Sciences

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MICHEL K. OCHI

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Preface

Application of probability and stochastic process theory is playing an ever increasing role in a number of diverse fields in engineering and the physical sciences. This is due, in part, to the growing realization that many random phenomena observed in physics and engineering are described with reasonable accuracy following recent comprehensive advances in stochastic prediction methodologies. As a consequence, the probabilistic approach has become an important component of practical reasoning in physical sciences as well as an integrated part of modern design technology in engineering.

This book is designed to give senior undergraduate and graduate students and researchers in engineering and the physical sciences a thorough understanding of the modern concepts of stochastic process theory and its application for predicting statistical characteristics of random phenomena. Toward this end, emphasis is placed on clarification of basic principles supporting current prediction techniques and practical application of prediction methods.

No advanced knowledge of probability theory on the part of the reader is assumed. However, a sound knowledge of advanced calculus and functional analysis is essential in order to comprehend the mathematical analysis. For the readers' convenience a brief review of certain subjects such as the Fourier transform, the Hilbert transform, the unit impulse function, etc., which are useful in understanding the prediction techniques, are summarized in the appendices.

This book consists of two parts, although no such formal division is designated in the text. The first part consists of Chapters 1 through 8, which present probability theory relevant to probabilistic analysis of stochastic processes. Effort in these chapters is devoted to selecting subjects pertinent to predictions appearing in later chapters (the second part of the text), rather than to introducing general topics in probability theory. Needless to

say, probability theory is a prerequisite for predicting the statistical as well as the quantitative properties of random phenomena.

Chapter 9 through 17 discuss principles and advanced techniques in the various subjects in stochastic processes and their application in the analysis of random phenomena observed in engineering and the physical sciences. In particular, the principles and procedures of spectral analysis and development of the probability density function derived therefrom are discussed in detail, since these provide the basis for modern probabilistic prediction techniques. Included also is material found in the recent literature but which has not been incorporated in textbooks such as higher order spectral analysis, the joint probability distribution of amplitudes and periods, and non-Gaussian random processes. Many examples are provided in order to facilitate understanding of the material.

This book is a direct result of my teaching and research in stochastic processes, and I am grateful to the College of Engineering, University of Florida, for granting me sabbatical leave during which significant progress in this undertaking was achieved.

I wish to acknowledge the encouragement and suggestions received from a number of learned scholars in the diverse fields of mathematical statistics, physics, and engineering. I am especially indebted to Professor Longuet-Higgins, University of Cambridge, and Professor Emeritus St. Denis, University of Hawaii, who inspired me to apply in depth the stochastic process approach to engineering problems. I would like to express my sincere appreciation to Mrs. Cathy Freeman and Ms. Amanda Graham for typing the manuscript, and to Ms. Lillean Pieter for drawing the illustrations. Assistance in editorial work rendered by my wife Margaret for the final preparation of the manuscript is deeply appreciated.

MICHEL K. OCHI

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Contents

Preface	xv
1. Elements of Probability	1
1.1. Basic Concept, 1	
1.2. Algebra of Sets and Fields, 4	
1.3. Probability, 9	
Exercises, 12	
2. Random Variables and Their Probability Distributions	13
2.1. Random Variables, 13	
2.2. Distribution Functions and Probability Densities, 15	
2.3. Quantiles, Median, and Mode of Distribution, 21	
2.4. Random Vectors and Probability Distribution Function, 25	
2.5. Conditional Probability and Distribution, 29	
2.5.1. Conditional Probability, 29	
2.5.2. Statistical Independence, 33	
2.5.3. Truncated Distribution, 35	
2.5.4. Bayes Formula, 38	
Exercises, 40	
3. Moments of Random Variables	43
3.1. Expected Value and Moments, 43	
3.1.1. Mean and Variance of Random Variables, 43	
3.1.2. Coefficient of Variation, Skewness, and Kurtosis, 51	

- 3.2. Moments of Random Vectors, 53
 - 3.2.1. Moments, Covariance, and Correlation Coefficient, 53
 - 3.2.2. Mean and Variance of Sum and Product of Two Random Variables, 59
- 3.3. Conditional Moments, 62
 - 3.3.1. Conditional Mean and Variance, 62
 - 3.3.2. Application of Conditional Mean and Variance, 65
- Exercises, 70
- 4. Moment Generating Function, Characteristic Function, and Their Application 72**
 - 4.1. Moment Generating Function, 73
 - 4.2. Characteristic Function, 76
 - 4.3. Cumulants (Semiinvariants), 84
 - 4.4. Probability Generating Function, 87
- Exercises, 89
- 5. Discrete Random Variables and Their Distributions 91**
 - 5.1. Binomial and Related Distributions, 91
 - 5.1.1. Binomial Distribution, 91
 - 5.1.2. Negative Binomial Distribution, 94
 - 5.1.3. Hypergeometric Distribution, 96
 - 5.1.4. Multinomial Distribution, 98
 - 5.2. Poisson and Related Distributions, 101
 - 5.2.1. Poisson Distribution, 101
 - 5.2.2. Poisson Distribution with Parameter a Random Variable, 105
 - 5.3. Relationship between Distributions of Various Discrete-Type Random Variables, 106
- Exercises, 109
- 6. Continuous Random Variables and Their Distributions 111**
 - 6.1. Normal and Related Distributions, 111
 - 6.1.1. Normal Distribution, 111
 - 6.1.2. Log-Normal Distribution, 117
 - 6.1.3. Multivariate Normal Distribution, 118

6.2. Gamma and Related Distributions, 122	
6.2.1. Gamma and Exponential Distributions, 122	
6.2.2. Chi-Square (χ^2) Distribution, 124	
6.3. Weibull and Related Distributions, 128	
6.3.1. Weibull Distribution, 128	
6.3.2. Rayleigh Distribution, 129	
6.4. Some Other Distributions, 131	
6.5. Relationship between Distributions of Various Continuous-Type Random Variables, 133	
Exercises, 134	
7. Transformation of Random Variables	138
7.1. Transformation of Single Random Variable, 138	
7.2. Transformation of Several Random Variables, 144	
7.2.1. Function of Random Variables, 144	
7.2.2. Sum, Difference, Product, and Ratio of Two Random Variables, 151	
7.3. Transformation through Characteristic Functions, 161	
Exercises, 165	
8. Extreme Value Statistics	168
8.1. Order Statistics and Extreme Values, 169	
8.1.1. Order Statistics, 169	
8.1.2. Evaluation of Extreme Values, 172	
8.2. Asymptotic Distributions of Extreme Values, 178	
8.2.1. Type I Asymptotic Distribution, 179	
8.2.2. Type II Asymptotic Distribution, 186	
8.2.3. Type III Asymptotic Distribution, 190	
8.3. Estimation of Extreme Values from Observed Data, 194	
Exercises, 199	
9. Stochastic Processes	201
9.1. Introduction, 201	
9.2. Classification of Stochastic Processes, 203	
9.2.1. Stationary Process, 203	
9.2.2. Ergodic Process, 205	
9.2.3. Independent Increment Process, 207	

- 9.2.4. Markov Process, 210
- 9.2.5. Counting Process, 211
- 9.2.6. Narrow-Band Process, 212
- 9.3. Some Stochastic Processes for Analysis of Physical Phenomena, 214
 - 9.3.1. Normal (Gaussian) Process, 214
 - 9.3.2. Wiener–Lévy Process, 215
 - 9.3.3. Poisson Process, 216
 - 9.3.4. Bernoulli Process, 217
 - 9.3.5. Shot Noise Process, 217

10. Spectral Analysis of Stochastic Processes **218**

- 10.1. Spectral Analysis for a Single Stochastic Process, 219
 - 10.1.1. Autocorrelation Function, 219
 - 10.1.2. Spectral Density Function, 224
 - 10.1.3. Wiener–Khinchine Theorem, 231
- 10.2. Spectral Analysis of Two Random Processes, 239
 - 10.2.1. Cross-Correlation Function, 239
 - 10.2.2. Cross-Spectral Density Function, 242
 - 10.2.3. Application—Directional Spectral Analysis, 245
- 10.3. Integrated and Differentiated Random Processes, 249
 - 10.3.1. Mean, Variance, and Covariance, 249
 - 10.3.2. Autocorrelation Function and Spectral Density Function of Derived Random Processes, 254
- 10.4. Squared Random Processes, 257
- 10.5. Higher Order Spectral Analysis, 259
- Exercises, 265

11. Amplitudes and Periods of Gaussian Random Processes **267**

- 11.1. Distribution of Amplitudes for Narrow-Band Processes, 267
 - 11.1.1. Probability Density Function of Amplitudes, 267
 - 11.1.2. Distribution of Crest-to-Trough Excursions, 273
 - 11.1.3. Envelope Process, 279
 - 11.1.4. Significant Value and Extreme Value, 281

11.2.	Distribution of Maxima for Non-Narrow-Band Processes, 283	
11.2.1.	Expected Number of Maxima, 284	
11.2.2.	Probability Distribution of Maxima, 290	
11.3.	Joint Probability Distribution of Amplitudes and Periods, 294	
11.3.1.	Joint Distribution for Narrow-Band Processes, 295	
11.3.2.	Joint Distribution for Non-Narrow-Band Processes, 300	
11.4.	Distribution of Periods, 304	
11.4.1.	Expected Period, 304	
11.4.2.	Probability Density Function of Periods, 306	
11.5.	Estimation of Extreme Amplitude and Maxima, 312	
	Exercises, 315	
12.	Statistical Analysis of Time Series Data	317
12.1.	Principle of Statistical Estimation, 317	
12.2.	Confidence Intervals, 325	
12.2.1.	Confidence Interval for the Rayleigh Distribution Parameter, 326	
12.2.2.	Confidence Interval for the Variance of the Normal Distribution, 329	
12.2.3.	Confidence Interval for the Parameter of the Poisson Distribution, 332	
	Exercises, 334	
13.	Wiener-Lévy and Markov Processes	335
13.1.	Wiener-Lévy Process, 335	
13.1.1.	Random Walk, 336	
13.1.2.	Wiener-Lévy Process, 339	
13.2.	Markov Process, 341	
13.2.1.	Chapman-Kolmogorov Equation, 341	
13.2.2.	Two-State Markov Chain and Markov Process, 344	
13.3.	Fokker-Planck Equation, 353	
13.3.1.	Derivation of Fokker-Planck Equation, 353	
13.3.2.	Application to Nonlinear Vibration Systems, 362	

14. Linear System and Stochastic Prediction	366
14.1. Linear System and Unit Impulse Response, 366	
14.1.1. Linear System, 366	
14.1.2. Impulse Response Function, 368	
14.1.3. Input and Output Mean Levels, 371	
14.2. Evaluation of Impulse and Frequency Response Functions, 372	
14.2.1. Theoretical Approach, 372	
14.2.2. Experimental Approach, 375	
14.3. Input and Output Spectral Relationship, 377	
14.3.1. Autocorrelations and Spectral Density Functions, 377	
14.3.2. Response of a System to Dual Inputs, 379	
14.3.3. Coherency Function, 382	
Exercises, 384	
15. Nonlinear Systems and Stochastic Prediction	387
15.1. Nonlinear Systems, 387	
15.2. Equivalent Linearization Technique, 389	
15.3. Perturbation Technique, 398	
15.4. Markov Process Approach—Application of Fokker–Planck Equation, 405	
15.5. Application of Bispectral Analysis, 407	
Exercises, 409	
16. Non-Gaussian Stochastic Processes	411
16.1. Probability Distribution by Applying the Concept of Orthogonal Polynomials, 412	
16.2. Probability Distribution by Applying Cumulant Generating Function, 417	
Exercises, 422	
17. Counting Stochastic Processes	423
17.1. Poisson Processes, 423	
17.1.1. Fundamentals of the Poisson Process, 423	
17.1.2. Some Properties of the Poisson Process, 426	
17.1.3. Interarrival Time and Waiting Time, 429	

17.2.	Generalization of the Poisson Process, 437	
17.2.1.	Nonhomogeneous Poisson Process, 437	
17.2.2.	Compound Poisson Process, 439	
17.2.3.	Superimposed Poisson Process, 443	
17.3.	Poisson Impulse Process and Response, 446	
17.4.	Renewal Counting Processes, 449	
17.4.1.	Renewal Counting Processes, 449	
17.4.2.	Renewal Equation, 451	
17.4.3.	Asymptotic Properties of Renewal Process, 454	
17.4.4.	Probability Distribution of Residual Time, 455	
	Exercises, 459	
Appendix A.	Fourier Transform	461
A.1.	Derivation of the Fourier Transform, 461	
A.2.	Properties of the Fourier Transform, 468	
Appendix B.	Hilbert Transform	472
Appendix C.	Unit Impulse Function (Delta Function)	477
Appendix D.	Statistical Goodness of Fit Tests	481
D.1.	Chi-Square (χ^2) Test, 481	
D.2.	Kolmogorov-Smirnov Test, 484	
References		487
Bibliography		493
Index		495

CHAPTER 1

Elements of Probability

1.1 BASIC CONCEPT

The theory of probability deals with the mathematical analysis of quantities obtained from observations of random phenomena. Here, the term *random phenomena* is defined as phenomena that in repeated observations under identical circumstances do not nearly yield the same outcomes. There is no deterministic regularity in the occurrence of outcomes; instead, there is a statistical regularity in the sense that the relative frequency of occurrence of the outcome may be evaluated. That is, the relative frequency of occurrence of the event fluctuates, but the degree of the fluctuation decreases, in general, with the increase in the number of observations and therefore the frequency settles to a certain value.

To elaborate on the above statement, let us consider, as an example, the magnitude of peak-to-trough excursions of wind-generated waves in the ocean. As shown in Figure 1.1(a), the magnitude of the excursion, denoted by X in the figure, varies in random fashion from one wave to another, and hence it may be said that there is no deterministic regularity. If the observed data of X are classified in $1/2$ -m intervals, for example, and the relative frequency of occurrence of X is calculated for each interval, then we can obtain the relative frequencies as a function of X which is called the histogram. The shape of the histogram is inconsistent when the number of observations is small. However, the degree of inconsistency is reduced and converges to a certain shape as shown in Figure 1.1(b) with the increase in the number of observations, for example, on the order of 200. This may be called statistical regularity.

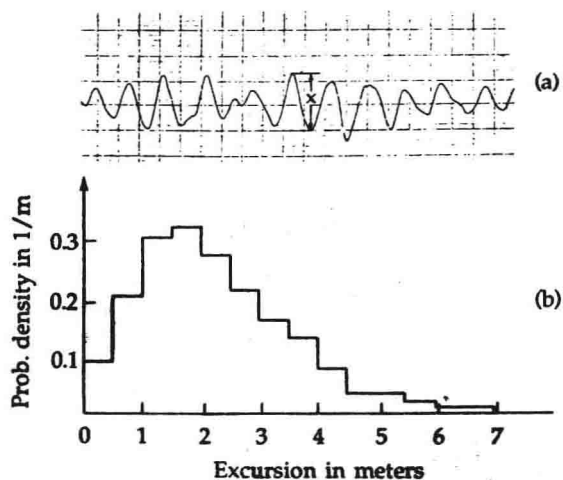


Figure 1.1 Time history of ocean waves and histogram of peak-to-trough excursions.

Prior to continuing further discussion on the fundamental concept of probability, it may be well to give the definition of sample space and a random event.

Definition 1.1. In the observation of a random phenomenon or random experiment, a set consisting of all possible outcomes that could occur is called the *sample space* and is denoted by Ω . A set belonging to the sample space for which the probability can be defined is called a *random event*.

The relative frequency of occurrence of a random event fluctuates even though observations (or experiments) are repeated under the same environment. However, it approaches a stable limit value as the number of observations becomes large, and this limit value is called the *probability* of the random event.

Example 1.1. Let us consider the simple random experiment of tossing a fair coin. The outcome of this experiment is either a head, H, or a tail, T. Hence, the sample space contains two elements, $\Omega = \{H, T\}$. Suppose we are interested in the occurrence of a head, then $\{H\}$ is a random event. Although we cannot predetermine the result of any particular toss, the frequency of occurrence of a head will converge to a certain limit value, 0.5,

after many tosses. This limit value is called the probability of occurrence of a head. ■

Example 1.2. Let us consider the launching of a missile from a submarine. The outcome of this random experiment is either a success, S, or a failure, F, and hence the sample space for this example is given by $\Omega = \{S, F\}$. This situation is exactly the same as shown in Example 1.1. The relative frequency of the random event, $\{S\}$, will converge to a certain limit value after many trials, but the value may not necessarily be 0.5. This is because, unlike the case of a fair coin, a success significantly depends on various factors such as performance of the launching device and the control mechanism of the missile. ■

Example 1.3. Let us consider the launching of a missile three times from a submarine. Although the outcome is either a success, S, or a failure, F, the sample space for this case does not consist of only two elements. Note that the sample space is a set consisting of all possible outcomes; hence, for this example, we have a set consisting of eight outcomes:

$$\Omega = \{\omega_1, \omega_2, \omega_3, \omega_4, \omega_5, \omega_6, \omega_7, \omega_8\}$$

where $\omega_1 = S S S$	$\omega_5 = F S S$
$\omega_2 = S S F$	$\omega_6 = F S F$
$\omega_3 = S F S$	$\omega_7 = F F S$
$\omega_4 = S F F$	$\omega_8 = F F F$

Suppose we are interested in the possibility of hitting the target (even one hit is acceptable), then the random event is a set $\{\omega_1, \omega_2, \omega_3, \omega_4, \omega_5, \omega_6, \omega_7\}$. If we want to know the possibility of hitting the target at least twice, then the random event is a set $\{\omega_1, \omega_2, \omega_3, \omega_5\}$. The relative frequencies of occurrence of the random events for this example will be shown later. ■

Example 1.4. The wind-generated wave profile (the deviation from the still water level) is observed at a location where the water depth is 5 m. The sample space of this example consists of elements that take any value between -5 and ∞ . Suppose we are interested in the possibility that the wave profile will exceed ± 2 m, then a set of continuous ranges $\{(-5, -2)$ and $(2, \infty)\}$ is the random event. ■

The discussion thus far briefly outlines the fundamental concept of probability in a heuristic sense. Modern probability theory, however, has

been developed based on a rigorous mathematical foundation that provides a precise definition of probability, random variables, probability functions, and so on, so that the outcome of random events or experiments can be mathematically described. To discuss fundamental probability theory, it is necessary to use several definitions and terminologies from fundamental set theory. These are summarized in the following section.

1.2 ALGEBRA OF SETS AND FIELDS

A *set* is a collection of objectives. Each member, x , of a set A is called an *element* of set A , and is denoted by $x \in A$.

Definition 1.2. If every element of a set A_2 is also an element of set A_1 , then A_2 is the *subset* of the set A_1 and is denoted by $A_2 \subset A_1$.

We may write the definition of a subset as follows:

$$A_2 \subset A_1 = \{x \in A_2; x \in A_2 \text{ implies } x \in A_1\}$$

It may be very convenient to illustrate various definitions concerning the algebra of sets by a pictorial sketch called a *Venn diagram*. For example, Figure 1.2 is a Venn diagram indicating the definition of a subset.

Definition 1.3. Two sets A_1 and A_2 are said to be *equal*, denoted by $A_1 = A_2$, if $A_2 \subset A_1$ and $A_1 \subset A_2$.

Definition 1.4. A set that contains no elements is called the *empty set* or *null set*, and is denoted by $A = 0$.

Definition 1.5. The set of all elements that belong to at least one of the sets A_1, A_2, \dots, A_n is called the *union* of the sets $A_i, i = 1, 2, \dots, n$, and is denoted by $\bigcup_{i=1}^n A_i$.

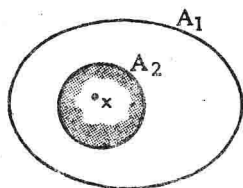


Figure 1.2 Subset $A_2 \subset A_1$.

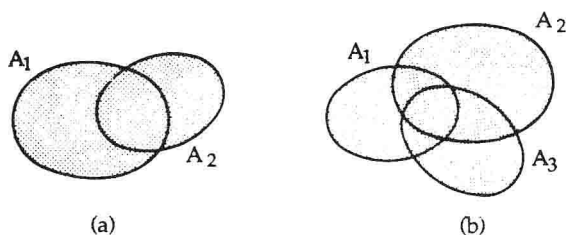


Figure 1.3 Unions (a) $A_1 \cup A_2$ and (b) $A_1 \cup A_2 \cup A_3$.

We may write the definition as

$$\bigcup_{i=1}^n A_i = \{x \in A_i \text{ for at least one } i = 1, 2, \dots, n\}$$

Figures 1.3(a) and (b) show the unions of $A_1 \cup A_2$ and $A_1 \cup A_2 \cup A_3$, respectively.

Definition 1.6. The set of all elements that belong to each of the sets A_1, A_2, \dots, A_n is called the *intersection* of the sets A_1, A_2, \dots, A_n , and is denoted by $\bigcap_{i=1}^n A_i$.

We may write

$$\bigcap_{i=1}^n A_i = \{x \in A_i \text{ for all } i = 1, 2, \dots, n\}$$

Figures 1.4(a) and (b) show the intersections $A_1 \cap A_2$ and $A_1 \cap A_2 \cap A_3$, respectively.

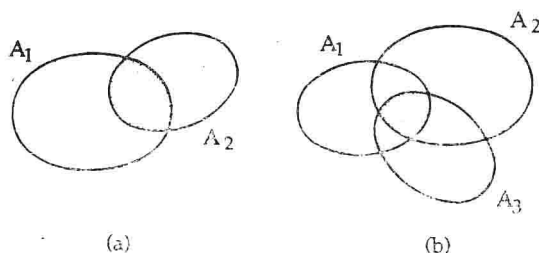


Figure 1.4 Intersections (a) $A_1 \cap A_2$ and (b) $A_1 \cap A_2 \cap A_3$.