

A rigorous proof mean-ergodicity implying a condition on the covariance sequence is given below.

**Theorem:** A WSS process  $x[n]$  is mean-squared ergodic in the mean if and only if its covariance sequence satisfies

$$\lim_{N \rightarrow \infty} \frac{1}{2N+1} \sum_{n=-N}^N r_{xx}[n] = 0 \quad (1)$$

**Proof:** Without loss of generality we can assume that the process has zero mean. Define

$$W_N = \frac{1}{2N+1} \sum_{n=-N}^N x[n]$$

We will first assume that the process is MS ergodic in the mean and show that Eq. (1) is true. From the assumption it follows that  $\lim_{N \rightarrow \infty} \mathcal{E}\{W_N^2\} = 0$ . To prove Eq. (1), using the Cauchy-Schwartz inequality, we get

$$\begin{aligned} \left| \frac{1}{2N+1} \sum_{n=-N}^N r_{xx}[n] \right|^2 &= \left| \frac{1}{2N+1} \sum_{n=-N}^N \mathcal{E}\{x[n]x[0]\} \right|^2 \\ &= |\mathcal{E}\{x[0]W_N\}|^2 \\ &\leq \mathcal{E}\{x^2[0]\} \mathcal{E}\{W_N^2\} \end{aligned}$$

Hence Eq. (1) follows.

To show the converse, compute  $\mathcal{E}\{W_N^2\}$  as follows:

$$\begin{aligned} \mathcal{E}\{W_N^2\} &= \frac{1}{(2N+1)^2} \sum_{n=-N}^N \sum_{m=-N}^N \mathcal{E}\{x[n]x[m]\} \\ &= \frac{1}{(2N+1)^2} \sum_{n=-N}^N \sum_{m=-N}^N r_{xx}[n-m] \\ &= \frac{2}{(2N+1)^2} \sum_{m=0}^{2N} \sum_{k=0}^m r_{xx}[k] - \frac{r_{xx}[0]}{2N+1} \end{aligned}$$

Since we are interested in the limit as  $N \rightarrow \infty$ , the second term is immaterial, and we consider only the first term.

Choose  $\epsilon > 0$  and let  $M$  be such that

$$\left| \sum_{k=0}^m r_{xx}[k] \right| < m\epsilon, \quad \forall m > M$$

The existence of  $M$  follows from Eq. (1), which we have assumed to be true. Now, for  $N > M$  we have

$$\begin{aligned} \left| \frac{1}{(2N+1)^2} \sum_{m=0}^{2N} \sum_{k=0}^m r_{xx}[k] \right| &\leq \frac{1}{(2N+1)^2} \left| \sum_{m=0}^M \sum_{k=0}^m r_{xx}[k] \right| + \frac{1}{(2N+1)^2} \left| \sum_{m=M+1}^{2N} \sum_{k=0}^m r_{xx}[k] \right| \\ &\leq \frac{1}{(2N+1)^2} \left| \sum_{m=0}^M \sum_{k=0}^m r_{xx}[k] \right| + \frac{1}{(2N+1)^2} \sum_{m=M+1}^{2N} m\epsilon \\ &\leq \frac{1}{(2N+1)^2} \left| \sum_{m=0}^M \sum_{k=0}^m r_{xx}[k] \right| + \epsilon \end{aligned}$$

Now let  $N \rightarrow \infty$ . Since  $M$  is fixed, the RHS is smaller than  $2\epsilon$  for large enough  $N$ . Hence the LHS approaches 0 as  $N \rightarrow \infty$ , proving that  $\lim_{N \rightarrow \infty} \mathcal{E}\{W_N^2\} = 0$