

AI1103: Assignment 2

BATHINI ASHWITHA
CS20BTECH11008

and latex-tikz codes from

[https://github.com/ASHWITHA-11008/
Assignment-2/blob/main/Assignment-2.tex](https://github.com/ASHWITHA-11008/Assignment-2/blob/main/Assignment-2.tex)

1 PROBLEM

$X(t)$ is a random process with a constant mean value of 2 and the autocorrelation function $R_x(\tau) = 4(e^{-0.2|\tau|} + 1)$. Let Y and Z be the random variables obtained by sampling $X(t)$ at $t = 2$ and $t = 4$ respectively. Let $W = Y - Z$. The variance of W is

- 1) 13.36
- 2) 9.36
- 3) 2.64
- 4) 8.00

2 SOLUTION

Let $t_1 = 2$ and $t_2 = 4$

$$\implies Y = X(t_1) \quad (2.0.1)$$

$$\implies Z = X(t_2) \quad (2.0.2)$$

We know,

$$\implies R_X(\tau) = E[X(t)X(t + \tau)] \quad (2.0.3)$$

$$\implies R_X(0) = E[X^2(t)] \quad (2.0.4)$$

So,

$$\sigma_W^2 = E[X^2(t_1)] + E[X^2(t_2)] - 2E[X(t_1)X(t_2)] \quad (2.0.5)$$

$$= 2E[X^2(t_1)] - 2E[X(t_1)X(t_1 + 2)] \quad (2.0.6)$$

$$= 2R_X(0) - 2R_X(2) \quad (2.0.7)$$

$$= 8(e^{-0.2|0|} + 1) - 2 \times 4(e^{-0.2|2|} + 1) \quad (2.0.8)$$

$$= 8(2) - 2[4(0.67 + 1)] \quad (2.0.9)$$

$$= 2.64 \quad (2.0.10)$$

So, option 3 is correct.