

AAND - AT - Problemset 2

Ammar Ibrahim & Mohammad Orabe

1. a : c

1. b : c

1. c :)

► A high cross correlation value at a certain time delay could mean :

1. The two signals are similar but one of them is delayed (shows a similar but delayed response to the stimulus).
2. One signal is driving the other, i.e. the activity of one neuron drives the activity of the other neuron with a certain del

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$$\begin{aligned} 2. \int_0^{\infty} A t e^{-\alpha t} dt &= \left[\frac{t}{\alpha} e^{-\alpha t} - \frac{1}{\alpha^2} e^{-\alpha t} \right]_0^{\infty} \times A \\ &= \frac{A}{\alpha^2} \end{aligned}$$

$\frac{A}{\alpha^2} = 1 \Rightarrow \boxed{A = \alpha^2}$

$u = t$	$du = dt$
$dV = e^{-\alpha t} dt$	$V = \frac{1}{-\alpha} e^{-\alpha t}$

3. Coefficient of variation of a Poisson process (4 p)

$$P_{1,1}(\tau) = \begin{cases} r e^{-r\tau} & , \tau \geq 0 \\ 0 & , \text{otherwise} \end{cases}$$

3.a $\int_{-\infty}^{\infty} p(\tau) d\tau = \int_{-\infty}^0 p(\tau) d\tau + \int_0^{\infty} p(\tau) d\tau = \int_0^{\infty} p(\tau) d\tau \dots (1)$

$$\Rightarrow \int_0^{\infty} p(\tau) d\tau = \int_0^{\infty} r e^{-r\tau} d\tau = -e^{-r\tau} \Big|_0^{\infty} = -0 - (-1) = \underline{1}$$

3.b • $\langle \tau \rangle = \int_{-\infty}^{\infty} \tau p(\tau) d\tau$

$$= \int_{-\infty}^{\infty} \tau r e^{-r\tau} d\tau$$

$$= r \int_{-\infty}^{\infty} \tau e^{-r\tau} d\tau$$

$$\stackrel{(1)}{=} r \int_0^{\infty} \tau e^{-r\tau} d\tau$$

$$= r \left(\tau \cdot \left(-\frac{e^{-r\tau}}{r} \right) \Big|_0^{\infty} - \int_0^{\infty} -\frac{e^{-r\tau}}{r} d\tau \right)$$

$$= r \left(\left(-\tau \frac{e^{-r\tau}}{r} \right) \Big|_0^{\infty} + \frac{e^{-r\tau}}{r^2} \Big|_0^{\infty} \right)$$

$$= r \left(0 - \left(0 - \frac{1}{r^2} \right) \right)$$

$$= \underline{\underline{\frac{1}{r}}}$$

$$u v - \int u' v$$

$$u = \tau, \quad v' = e^{-r\tau}$$

$$u' = 1, \quad v = -\frac{e^{-r\tau}}{r}$$

$$\bullet \langle \tau^2 \rangle = \int_{-\infty}^{\infty} \tau^2 p(\tau) d\tau$$

$$= r \int_0^{\infty} \tau^2 e^{-r\tau} d\tau$$

$$= r \left(\tau^2 \cdot \left(-\frac{e^{-r\tau}}{r} \right) \Big|_0^{\infty} - \left(\int_0^{\infty} 2\tau \cdot \left(-\frac{e^{-r\tau}}{r} \right) d\tau \right) \right)$$

$$= r \left(\left(-\tau^2 \frac{e^{-r\tau}}{r} \right) \Big|_0^{\infty} - \left(2\tau \left(\frac{e^{-r\tau}}{r^2} \right) \Big|_0^{\infty} - \int_0^{\infty} 2 \frac{e^{-r\tau}}{r^2} d\tau \right) \right)$$

$$= r \left(\left(-\tau^2 \frac{e^{-r\tau}}{r} \right) \Big|_0^{\infty} - \left(2\tau \left(\frac{e^{-r\tau}}{r^2} \right) \Big|_0^{\infty} - \left(-2 \frac{e^{-r\tau}}{r^3} \right) \Big|_0^{\infty} \right) \right)$$

$$= r \left(-\tau^2 \frac{e^{-r\tau}}{r} - 2\tau \frac{e^{-r\tau}}{r^2} - 2 \frac{e^{-r\tau}}{r^3} \right) \Big|_0^{\infty}$$

$$= \left(e^{-r\tau} \left(-\tau^2 - \frac{\tau}{r} - \frac{2}{r^2} \right) \right) \Big|_0^{\infty}$$

$$= 0 - 1 \left(0 - 0 - \frac{2}{r^2} \right)$$

$$= \boxed{\frac{2}{r^2}}$$

$$u v = \int u' v$$

$$u = \tau^2, \quad v' = e^{-r\tau}$$

$$u' = 2\tau, \quad v = -\frac{e^{-r\tau}}{r}$$

$$u = 2\tau, \quad v' = -\frac{e^{-r\tau}}{r}$$

$$u' = 2, \quad v = \frac{e^{-r\tau}}{r^2}$$

$$\bullet \sigma^2 = \langle \tau^2 \rangle - \langle \tau \rangle^2$$

$$= \frac{2}{r^2} - \left(\frac{1}{r} \right)^2$$

$$= \boxed{\frac{1}{r^2}}$$

$$\boxed{3.c} \quad \sigma = \boxed{\frac{1}{r}}$$

$$CV = \frac{\sigma^2}{\langle n \rangle}$$

$$= \left(\frac{1}{r}\right) / \left(\frac{1}{r}\right)$$

$$= \boxed{1}$$

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4.) ~~mean $\langle n \rangle$~~ the moments can be derived from the moment generating function:

$$g(\alpha) = \sum_{n=0}^{\infty} \frac{(rT)^n \exp(\alpha n)}{n!} \exp(-rT)$$

to be:

$$\langle n \rangle = rT, \quad \sigma^2 = rT$$