



$$X(t) = 1 + g \cos(2\pi f_0 t + 2\theta_0)$$

$$h(t) = \exp(-t) u(t-2) = \exp(-t) u(t) u(t-2)$$

$$\begin{aligned} H(f) &= \int_2^{+\infty} e^{-t} e^{-j2\pi f t} dt = \int_2^{+\infty} e^{-(1+j2\pi f)t} dt \\ &= -\frac{1}{1+j2\pi f} e^{-(1+j2\pi f)t} \Big|_2^{+\infty} = \frac{1}{1+j2\pi f} e^{-(1+j2\pi f)2} \\ &= \frac{e^{-2(1+j2\pi f)}}{1+j2\pi f} = \frac{e^{-2}}{1+j2\pi f} e^{-j4\pi f} \end{aligned}$$

$$\eta_Y = \eta_X H(0) = e^{-2}$$

$$\eta_X = \frac{1}{2\pi} \int_{-\pi}^{\pi} 1 + g \cos(2\pi f_0 t + 2\theta_0) d\theta_0 = 1 + \underbrace{\frac{g}{2\pi} \int_{-\pi}^{\pi} \cos(2\theta_0 + 2\pi f_0 t) d\theta_0}_0$$

$$\eta_X = 1$$

$$S_Y(f) = S_X(f) |H(f)|^2$$

$$S_X(f) = \text{TCF}[R_X(\tau)]$$

$$\begin{aligned} R_X(\tau) &= E[X(t) X(t-\tau)] = E\left\{ \left[1 + g \cos(2\theta + 2\pi f_0 t) \right] \cdot \left[1 + g \cos(2\theta + 2\pi f_0 (t-\tau)) \right] \right\} = \end{aligned}$$

$$= E \left[1 + 3 \cos(2\vartheta_0 + 2\pi f_0 t) + 3 \cos(2\vartheta_0 + 2\pi f_0 (t - \tau)) + \frac{81}{2} \cos(4\vartheta_0 + 4\pi f_0 t - 2\pi f_0 \tau) + \frac{81}{2} \cos(2\pi f_0 \tau) \right] =$$

$$= 1 + 0 + 0 + 0 + \frac{81}{2} \cos(2\pi f_0 \tau)$$

$$= 1 + \frac{81}{2} \cos(2\pi f_0 \tau)$$

$$S_x(f) = \delta(f) + \frac{81}{4} \delta(f - f_0) + \frac{81}{4} \delta(f + f_0)$$

$$|H(f)|^2 = H(f) H^*(f) = \frac{e^{-2}}{1 + j2\pi f} \cancel{e^{-j4\pi f}} \cdot \frac{e^{-2}}{1 - j2\pi f} \cancel{e^{j4\pi f}} = \frac{e^{-4}}{1 + 4\pi^2 f^2}$$

$$S_y(f) = S_x(f) |H(f)|^2 = e^{-4} \delta(f) + \frac{81}{4} \frac{e^{-4}}{1 + 4\pi^2 f_0^2} \delta(f - f_0) + \frac{81}{4} \frac{e^{-4}}{1 + 4\pi^2 f_0^2} \delta(f + f_0)$$