

Q 1:  $F_{xy}(x, y) = (1 - e^{-ax})(1 - e^{-by})$   $\forall x \geq 0, y \geq 0$   
 $= 0$  otherwise

Given  $a > 0, b > 0$

1) Find COF of  $X$

2) Find  $P(Y > 1)$ .

(2) Show that  $E\{E(X/Y)\} = E\{X\}$

- (3) Define
- 1) mean & correlation of Random process
  - 2) time Averages of a Random process.
  - 3) Wide Sense Stationarity
  - 4) Ergodic R.P.

- (4) Two bowls contain R, G, B balls as follows  
 $B_1: 2, 7, 9$        $B_2: 14, 3, 5$   
 A ball is drawn randomly. and it is given that a green ball is drawn, what is the prob it has drawn from Bowl 2

- (5) Given  $x(t) = A \sin(\omega t)$  &  $A$  is a R.V with  $E\{A^2\} = 5$ . Find out whether  $x(t)$  is correlation ergodic.

⑥ Given  $X_1, X_2, \dots, X_n$  are  $N$  Random variable following Gaussian distribution.

$$\text{If } \text{cov}(X_i, X_j) = \begin{cases} 0 & i \neq j \\ \sigma & i = j \end{cases}$$

then show that they are independent R.V.