

1. Given a selective DF cooperative communication system with source power P_1 , relay power P_2 , noise power σ^2 and average link powers $\delta_{sd}^2, \delta_{sr}^2, \delta_{rd}^2$ for the source-destination, source-relay and relay-destination links, respectively. As shown in the lectures, the quantity $\Pr(e|\bar{\phi})$ is

$$\frac{3\sigma^4}{4P_1P_2\delta_{sd}^2\delta_{rd}^2}$$

Ans b

2. All of the given statements are true for compressive sensing

Ans d

3. The OMP solution is obtained via the following steps. Let the problem be represented as

$$\mathbf{y}_{\text{res}} = \mathbf{y} = \begin{bmatrix} 2 \\ -1 \\ -3 \\ 0 \end{bmatrix}, \mathbf{A} = \begin{bmatrix} 1 & 0 & 1 & 0 & 0 & 1 \\ 0 & 1 & 1 & 1 & 0 & 0 \\ 1 & 0 & 0 & 1 & 1 & 0 \\ 0 & 1 & 0 & 0 & 1 & 1 \end{bmatrix}$$

$$\mathbf{A}^T \mathbf{y} = \mathbf{A}^T \mathbf{y}_{\text{res}} = [-1 \quad -1 \quad 1 \quad -4 \quad -3 \quad 2]^T$$

Maximum magnitude occurs for $\mathbf{A}(:,4)$ i.e. 4th column. Hence, $\mathbf{A}^{(1)} = \mathbf{A}(:,4)$. In first iteration, the sparse estimate is

$$\mathbf{x}^{(1)} = \left((\mathbf{A}^{(1)})^T \mathbf{A}^{(1)} \right)^{-1} (\mathbf{A}^{(1)})^T \mathbf{y} = -2,$$

$$\mathbf{y}_{\text{res}} = \mathbf{y} - \mathbf{A}^{(1)} \mathbf{x}^{(1)} = [2 \quad 1 \quad -1 \quad 0]^T$$

Next support is found as

$$\mathbf{A}^T \mathbf{y}_{\text{res}} = [1 \quad 1 \quad 3 \quad 0 \quad -1 \quad 2]^T$$

Max occurs for 3rd column. Form $\mathbf{A}^{(2)}$ by augmenting $\mathbf{A}^{(1)}$ with 3rd column as

$$\mathbf{A}^{(2)} = [\mathbf{A}(:,3) \quad \mathbf{A}(:,4)]$$

The LS estimate is

$$\mathbf{x}^{(2)} = \left((\mathbf{A}^{(2)})^T \mathbf{A}^{(2)} \right)^{-1} (\mathbf{A}^{(2)})^T \mathbf{y} = \begin{bmatrix} 2 \\ -3 \end{bmatrix}$$

The residue is

$$\mathbf{y} - \mathbf{A}^{(2)} \mathbf{x}^{(2)} = [0 \quad 0 \quad 0 \quad 0]^T$$

Hence, the estimate of the sparse vector is

$$\hat{\mathbf{x}} = [0 \quad 0 \quad 2 \quad -3 \quad 0 \quad 0]^T$$

The non-zero signal coefficients are x_3, x_4

Ans a

4. As seen from the solution above, values of the non-zero signal coefficients in the sparse solution are 2, -3

Ans c

5. Consider a selective DF cooperative communication system with source power P_1 , relay power P_2 , noise power σ^2 and average link powers $\delta_{sd}^2, \delta_{sr}^2, \delta_{rd}^2$ for the source-destination, source-relay and relay-destination links, respectively. Let ϕ denote the error event at the relay, while e denotes error at the destination. $\Pr(e|\phi)\Pr(\phi)$ is

$$\frac{\sigma^4}{4P_1^2 \delta_{sd}^2 \delta_{sr}^2}$$

Ans c

6. The OMP solution is obtained via the following steps. Let the problem be represented as

$$\mathbf{y}_{\text{res}} = \mathbf{y} = \begin{bmatrix} 2 \\ 3 \\ 0 \\ 5 \end{bmatrix}, \mathbf{A} = \begin{bmatrix} 1 & 0 & 1 & 0 & 0 & 1 \\ 0 & 1 & 1 & 1 & 0 & 0 \\ 1 & 0 & 0 & 1 & 1 & 0 \\ 0 & 1 & 0 & 0 & 1 & 1 \end{bmatrix}$$

$$\mathbf{A}^T \mathbf{y} = \mathbf{A}^T \mathbf{y}_{\text{res}} = [2 \quad 8 \quad 5 \quad 3 \quad 5 \quad 7]^T$$

Maximum magnitude occurs for $\mathbf{A}(:,2)$ i.e. 2nd column. Hence, $\mathbf{A}^{(1)} = \mathbf{A}(:,2)$. In first iteration, the sparse estimate is

$$\mathbf{x}^{(1)} = \left((\mathbf{A}^{(1)})^T \mathbf{A}^{(1)} \right)^{-1} (\mathbf{A}^{(1)})^T \mathbf{y} = 4,$$

$$\mathbf{y}_{\text{res}} = \mathbf{y} - \mathbf{A}^{(1)} \mathbf{x}^{(1)} = [2 \quad -1 \quad 0 \quad 1]^T$$

Next support is found as

$$\mathbf{A}^T \mathbf{y}_{\text{res}} = [2 \quad 0 \quad 1 \quad -1 \quad 1 \quad 3]^T$$

Max occurs for 6th column. Form $\mathbf{A}^{(2)}$ by augmenting $\mathbf{A}^{(1)}$ with 6th column as

$$\mathbf{A}^{(2)} = [\mathbf{A}(:,2) \quad \mathbf{A}(:,6)]$$

The LS estimate is

$$\mathbf{x}^{(2)} = \left((\mathbf{A}^{(2)})^T \mathbf{A}^{(2)} \right)^{-1} (\mathbf{A}^{(2)})^T \mathbf{y} =$$

$$\begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix}^{-1} \begin{bmatrix} 8 \\ 7 \end{bmatrix} = \frac{1}{3} \begin{bmatrix} 2 & -1 \\ -1 & 2 \end{bmatrix} \begin{bmatrix} 8 \\ 7 \end{bmatrix} = \begin{bmatrix} 3 \\ 2 \end{bmatrix}$$

The residue is

$$\mathbf{y} - \mathbf{A}^{(2)} \mathbf{x}^{(2)} = [0 \quad 0 \quad 0 \quad 0]^T$$

Hence, the estimate of the sparse vector is

$$\hat{\mathbf{x}} = [0 \quad 3 \quad 0 \quad 0 \quad 0 \quad 2]^T$$

The non-zero signal coefficients are x_2, x_6

Ans d

7. As seen from the solution above, values of the non-zero signal coefficients in the sparse solution are 3, 2

Ans c

8. The dual optimization problem can be found as follows. The Lagrangian is formulated as

$$L(\bar{\mathbf{x}}, \bar{\mathbf{v}}) = \bar{\mathbf{x}}^T \bar{\mathbf{x}} + \bar{\mathbf{v}}^T (\mathbf{A}\bar{\mathbf{x}} - \bar{\mathbf{b}})$$

Setting gradient equal to 0

$$\nabla_{\bar{\mathbf{x}}} L(\bar{\mathbf{x}}, \bar{\mathbf{v}}) = 2\bar{\mathbf{x}} + \mathbf{A}^T \bar{\mathbf{v}} = \mathbf{0} \Rightarrow \bar{\mathbf{x}} = -\frac{1}{2} \mathbf{A}^T \bar{\mathbf{v}}$$

Substituting in gradient one obtains dual problem as

$$\max g(\bar{\mathbf{v}}) = \max -\frac{1}{4} \bar{\mathbf{v}}^T \mathbf{A} \mathbf{A}^T \bar{\mathbf{v}} - \bar{\mathbf{b}}^T \bar{\mathbf{v}}$$

Ans b

9. The linear support vector machine (SVM) that maximizes the separation between these sets is given as

$$\begin{aligned} & \min. \|\bar{\mathbf{a}}\|_2 \\ & \text{s. t. } \bar{\mathbf{a}}^T \bar{\mathbf{x}}_i + b \geq 1, i = 1, 2, \dots, N \\ & \quad \bar{\mathbf{a}}^T \bar{\mathbf{y}}_i + b \leq -1, i = 1, 2, \dots, N \end{aligned}$$

Ans a

10. MIMO channel with singular values $\sigma_i = 1, \frac{1}{2}$ for $i = 1, 2$. The noise power $\sigma^2 = 2$. The optimal power allocated to the singular modes can be evaluated as follows.

$$P_i = \left(\frac{1}{\lambda} - \frac{\sigma^2}{\sigma_i^2} \right)^+$$
$$\sum_{i=1}^2 P_i = 4 \Rightarrow \frac{2}{\lambda} = 4 + 2 + 8 = 14 \Rightarrow \frac{1}{\lambda} = 7$$

Observe $7 - 8 = -1 < 0$. Hence, all the power is allocated to the dominant mode i.e. 4 to mode 1 and 0 to mode 2.

Ans a