

1. A function $f(\bar{\mathbf{x}})$ is convex if and only if it satisfies the property $f(\theta_1 \bar{\mathbf{x}}_1 + \theta_2 \bar{\mathbf{x}}_2) \leq \theta_1 f(\bar{\mathbf{x}}_1) + \theta_2 f(\bar{\mathbf{x}}_2)$ for all values of θ such that $0 \leq \theta \leq 1$

Ans d

2. The function $f(x) = x^3$ is Convex for $x \geq 0$ and concave for $x < 0$

Ans b

3. The second derivative of $Q(x)$, which denotes the tail probability of the standard normal random variable, is $\frac{x}{\sqrt{2\pi}} e^{-\frac{x^2}{2}}$

Ans b

4. For a fixed transmit power and noise power at the receiver, average BER across a fading wireless channel is greater than the average BER of a wireline system

Ans d

5. The conjugate function is

$$\max_x yx - f(x) = \max_x yx + \ln x$$

Differentiating $y + \frac{1}{x} = 0 \Rightarrow x = -\frac{1}{y}$ if $y \leq 0$. For $y \geq 0$, it is an increasing function and maximum is ∞ . Hence, $f^*(y) = -1 - \ln(-y)$ for $y < 0$ and ∞ otherwise

Ans c

6. The Hessian of $\|\bar{\mathbf{x}}\|$ can be evaluated as follows

$$\frac{d}{d\bar{\mathbf{x}}} \|\bar{\mathbf{x}}\| = \frac{\bar{\mathbf{x}}}{\|\bar{\mathbf{x}}\|} \Rightarrow \nabla^2 \|\bar{\mathbf{x}}\| = \frac{\mathbf{I}}{\|\bar{\mathbf{x}}\|} - \frac{\bar{\mathbf{x}}\bar{\mathbf{x}}^T}{\|\bar{\mathbf{x}}\|^3}$$

Ans c

7. For a convex function f and random variable X , Jensen's inequality states that $f(E(X)) \leq E(f(X))$

Ans d

8. For a concave function f and random variable X , Jensen's inequality states that $f(E(X)) \geq E(f(X))$

Ans a

9. The second derivative of $Q(\sqrt{x})$, where $Q(x)$ denotes the tail probability of the standard normal random variable, is

$$\frac{1}{4\sqrt{2\pi}} \frac{1}{x^{3/2}} e^{-\frac{x}{2}} + \frac{1}{4\sqrt{2\pi}} \frac{1}{x^{1/2}} e^{-\frac{x}{2}}$$

Ans b

10. As shown in the lectures, the conjugate function of $f(\bar{\mathbf{x}}) = \frac{1}{2} \bar{\mathbf{x}}^T \mathbf{Q} \bar{\mathbf{x}}$ is

$$\frac{1}{2} \bar{\mathbf{y}}^T \mathbf{Q}^{-1} \bar{\mathbf{y}}$$

Ans a