

Processes: - Gaussian PDF

```
clc;

clear;

close all;

printf("Name: Jay Kotwal\n");

printf("Roll No: 32137\n");

printf("Batch: L6\n");

pkg load statistics;

m = 0;

sd = 1;

x=-6:0.1:6;

y=normpdf(x,m,sd);

figure(1)

subplot(2,2,1)

plot(x,y)

axis([-6 6 0 1])

xlabel('x values----->');

ylabel('PDF---->');

title('CASE-1: mean=0, std dev=1')

grid on;

m = 1;

sd = 1;

x=-6:0.1:6;

y=normpdf(x,m,sd);

subplot(2,2,2)

plot(x,y)

axis([-6 6 0 1])

xlabel('x values----->');

ylabel('PDF---->');

title('CASE-2: mean=1, std dev=1')

grid on;
```

```
m = -1;

sd = 1;

x=-6:0.1:6;

y=normpdf(x,m,sd);

subplot(2,2,3)

plot(x,y)

axis([-6 6 0 1])

xlabel('x values----->');

ylabel('PDF---->');

title('CASE-3: mean=-1, std dev=1')

grid on;

m = -1;

sd = 1.5;

x=-6:0.1:6;

y=normpdf(x,m,sd);

subplot(2,2,4)

plot(x,y)

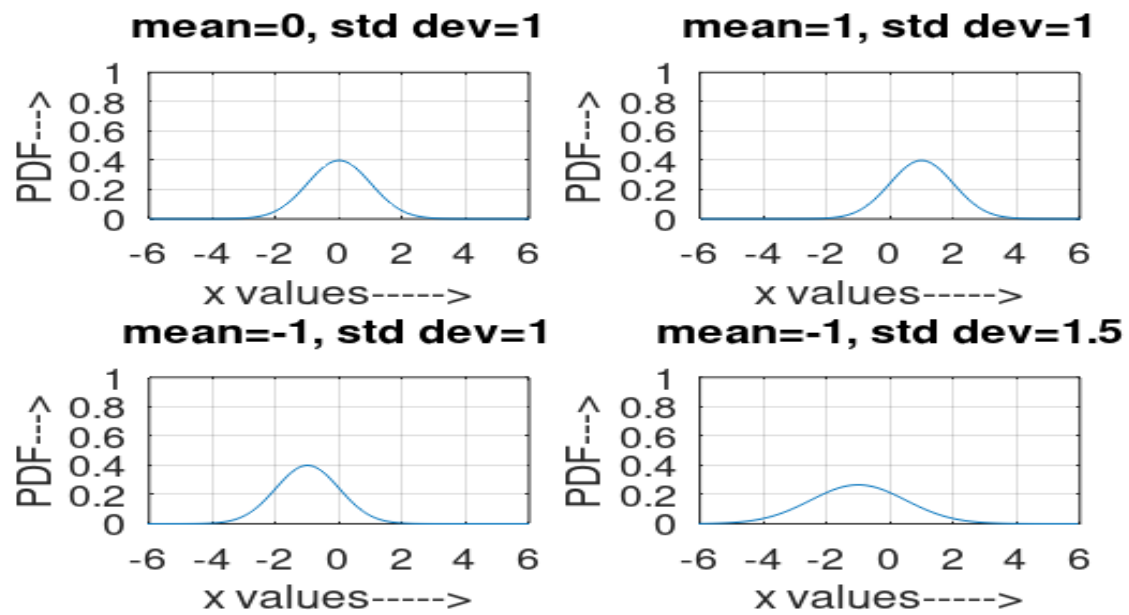
axis([-6 6 0 1])

xlabel('x values----->');

ylabel('PDF---->');

title('CASE-4: mean=-1, std dev=1.5')
```

grid on;



Processes: - Gaussian CDF

```
clc;
```

```
clear all;
```

```
close all;
```

```
pkg load statistics;
```

```
m = 0;
```

```
sd = 1;
```

```
x=-6:0.1:6;
```

```
y=normcdf(x,m,sd);
```

```
figure(1)
```

```
subplot(2,2,1)
```

```
plot(x,y)
```

```
axis([-6 6 0 1])
```

```
xlabel('x values----->');
```

```
ylabel('PDF--->');
```

```
title('mean=0, std dev=1')
```

```
grid on;
```

```
m = 1;
```

```
sd = 1;
```

```

x=-6:0.1:6;

y=normcdf(x,m,sd);

subplot(2,2,2)

plot(x,y)

axis([-6 6 0 1])

xlabel('x values----->');

ylabel('PDF---->');

title('mean=1, std dev=1')

grid on;

m = -1;

sd = 1;

x=-6:0.1:6;

y=normcdf(x,m,sd);

subplot(2,2,3)

plot(x,y)

axis([-6 6 0 1])

xlabel('x values----->');

ylabel('PDF---->');

title('mean=-1, std dev=1')

grid on;

m = -1;

sd = 1.5;

x=-6:0.1:6;

y=normcdf(x,m,sd);

subplot(2,2,4)

plot(x,y)

axis([-6 6 0 1])

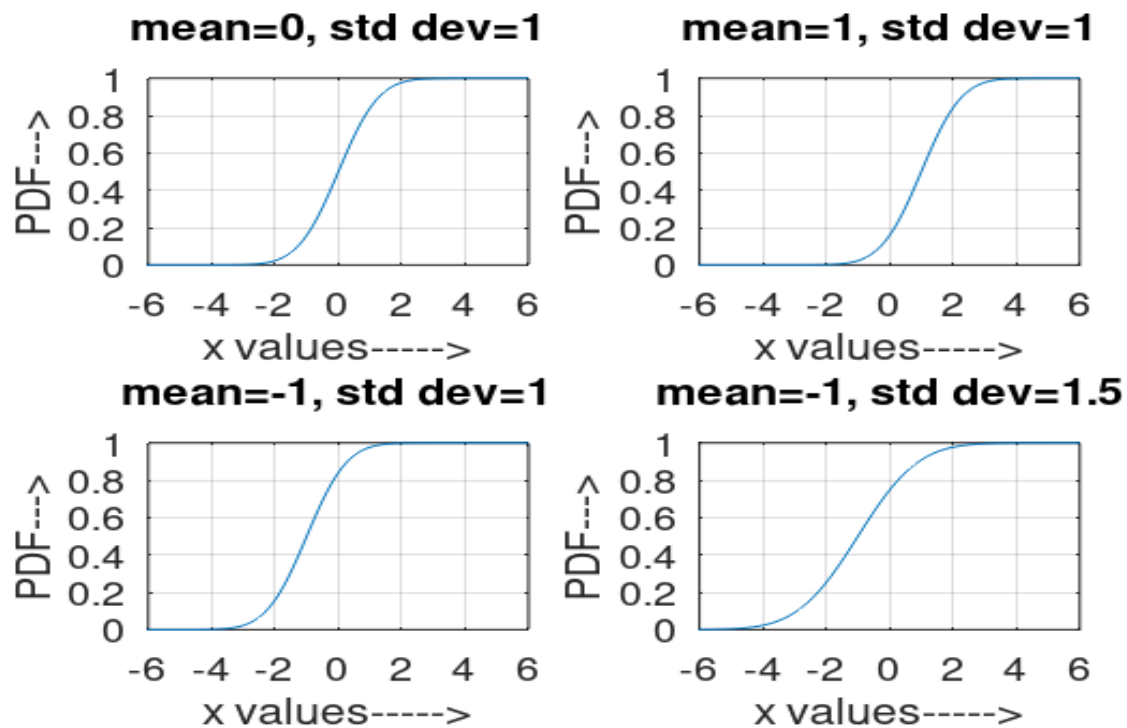
xlabel('x values----->');

ylabel('PDF---->');

title('mean=-1, std dev=1.5')

```

grid on;



Processes: - Uniform PDF

```
a = 2;
```

```
b = 5;
```

```
x = linspace(a-1, b+1, 100);
```

```
pdf_vals = unifpdf(x, a, b);
```

```
subplot(2,2,1)
```

```
plot(x, pdf_vals, 'b-', 'LineWidth', 2);
```

```
xlabel('x');
```

```
ylabel('Probability Density');
```

```
grid on;
```

```
a = 2;
```

```
b = 6;
```

```
x = linspace(a-1, b+1, 100);
```

```
pdf_vals = unifpdf(x, a, b);
```

```
subplot(2,2,2)
```

```
plot(x, pdf_vals, 'b-', 'LineWidth', 2);
```

```
xlabel('x');
```

```
ylabel('Probability Density');
```

```
grid on;

a = 3;

b = 5;

x = linspace(a-1, b+1, 100);

pdf_vals = unifpdf(x, a, b);

subplot(2,2,3)

plot(x, pdf_vals, 'b-', 'LineWidth', 2);

xlabel('x');

ylabel('Probability Density');

grid on;

a = 3;

b = 5;

x = linspace(a-1, b+1, 100);

pdf_vals = unifpdf(x, a, b);

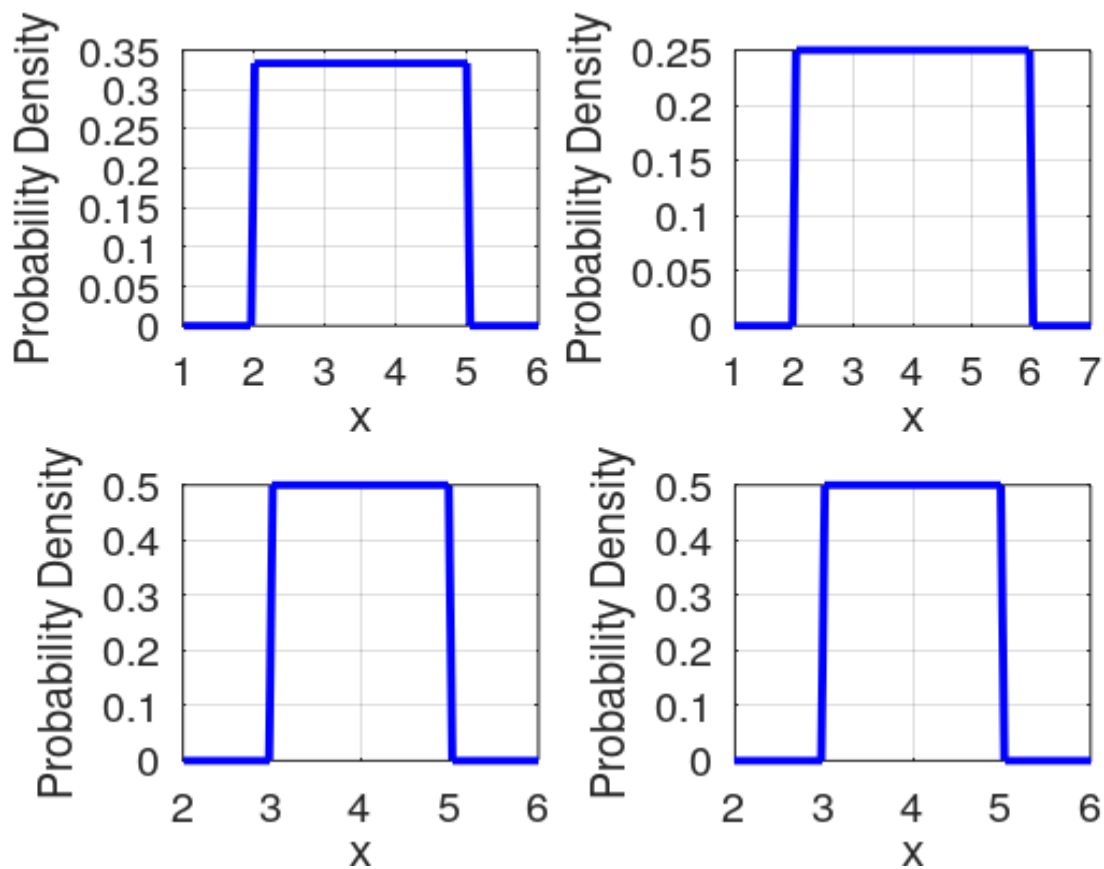
subplot(2,2,4)

plot(x, pdf_vals, 'b-', 'LineWidth', 2);

xlabel('x');

ylabel('Probability Density');
```

grid on;



Processes: - Uniform CDF

```
a = 2;
```

```
b = 5;
```

```
x = linspace(a-1, b+1, 100);
```

```
pdf_vals = unifcdf(x, a, b);
```

```
subplot(2,2,1)
```

```
plot(x, pdf_vals, 'b-', 'LineWidth', 2);
```

```
xlabel('x');
```

```
ylabel('Probability Density');
```

```
grid on;
```

```
a = 2;
```

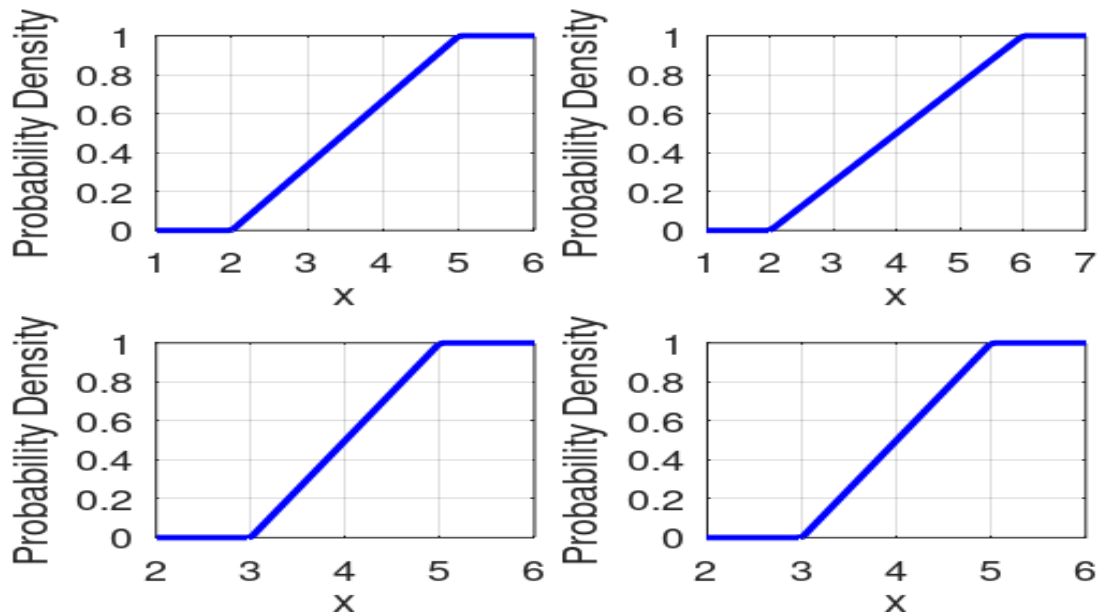
```
b = 6;
```

```
x = linspace(a-1, b+1, 100);
```

```
pdf_vals = unifcdf(x, a, b);
```

```
subplot(2,2,2)
```

```
plot(x, pdf_vals, 'b-', 'LineWidth', 2);  
  
xlabel('x');  
  
ylabel('Probability Density');  
  
grid on;  
  
a = 3;  
  
b = 5;  
  
x = linspace(a-1, b+1, 100);  
  
pdf_vals = unifcdf(x, a, b);  
  
subplot(2,2,3)  
  
plot(x, pdf_vals, 'b-', 'LineWidth', 2);  
  
xlabel('x');  
  
ylabel('Probability Density');  
  
grid on;  
  
a = 3;  
  
b = 5;  
  
x = linspace(a-1, b+1, 100);  
  
pdf_vals = unifcdf(x, a, b);  
  
subplot(2,2,4)  
  
plot(x, pdf_vals, 'b-', 'LineWidth', 2);  
  
xlabel('x');  
  
ylabel('Probability Density');  
  
grid on;
```

Processes: - Exponential PDF

$\lambda = 1$;

$x = \text{linspace}(0, 5, 100)$;

$\text{pdf_vals} = \text{exppdf}(x, 1/\lambda)$;

$\text{subplot}(2,2,1)$

$\text{plot}(x, \text{pdf_vals}, 'b-', \text{'LineWidth'}, 2)$;

$\text{xlabel}('x')$;

$\text{ylabel}('Probability Density')$;

grid on ;

$\lambda = 2$;

$x = \text{linspace}(0, 5, 100)$;

$\text{pdf_vals} = \text{exppdf}(x, 1/\lambda)$;

$\text{subplot}(2,2,2)$

$\text{plot}(x, \text{pdf_vals}, 'b-', \text{'LineWidth'}, 2)$;

$\text{xlabel}('x')$;

$\text{ylabel}('Probability Density')$;

grid on ;

$\lambda = 3$;

$x = \text{linspace}(0, 5, 100)$;

```

pdf_vals = exppdf(x, 1/lambda);

subplot(2,2,3)

plot(x, pdf_vals, 'b-', 'LineWidth', 2);

xlabel('x');

ylabel('Probability Density');

grid on;

lambda = 4;

x = linspace(0, 5, 100);

pdf_vals = exppdf(x, 1/lambda);

subplot(2,2,4)

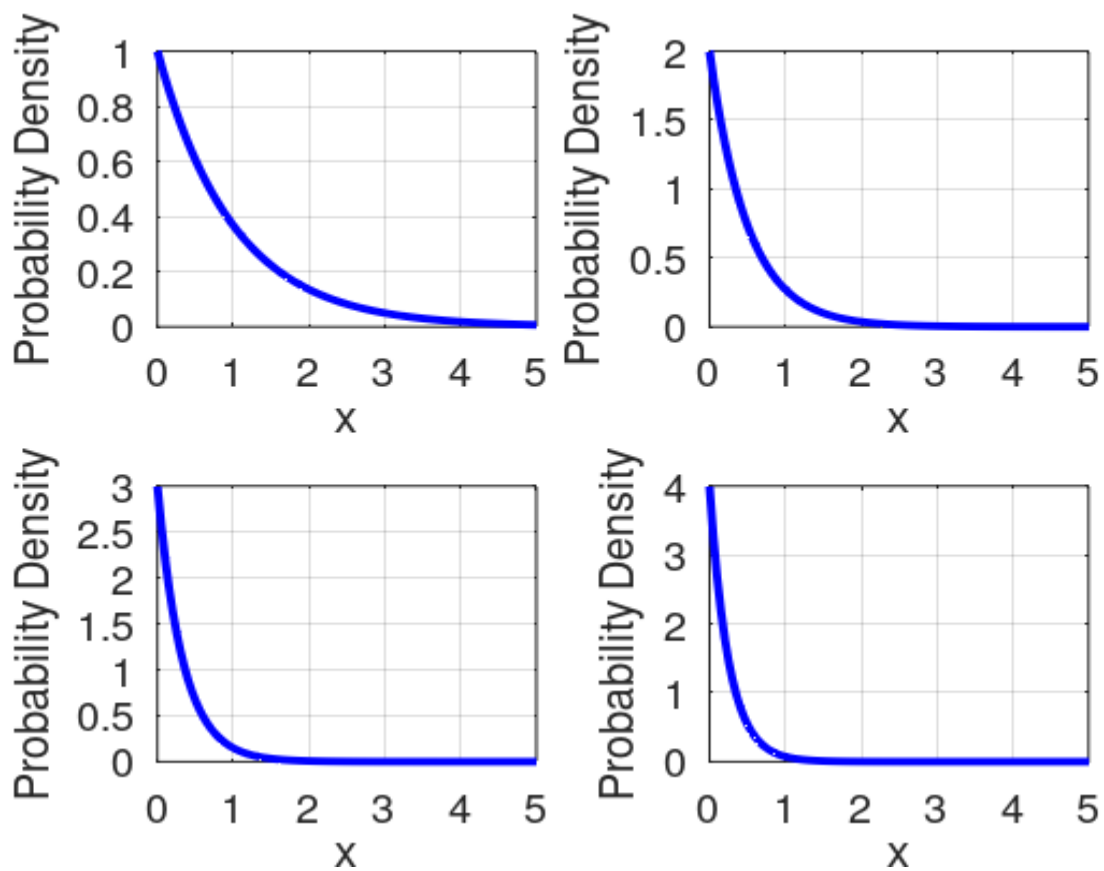
plot(x, pdf_vals, 'b-', 'LineWidth', 2);

xlabel('x');

ylabel('Probability Density');

grid on;

```



Processes: - Exponential CDF

```
lambda = 1;

x = linspace(0, 5, 100);

pdf_vals = expcdf(x, 1/lambda);

subplot(2,2,1)

plot(x, pdf_vals, 'b-', 'LineWidth', 2);

xlabel('x');

ylabel('Probability Density');

grid on;

lambda = 2;

x = linspace(0, 5, 100);

pdf_vals = expcdf(x, 1/lambda);

subplot(2,2,2)

plot(x, pdf_vals, 'b-', 'LineWidth', 2);

xlabel('x');

ylabel('Probability Density');

grid on;

lambda = 3;

x = linspace(0, 5, 100);

pdf_vals = expcdf(x, 1/lambda);

subplot(2,2,3)

plot(x, pdf_vals, 'b-', 'LineWidth', 2);

xlabel('x');

ylabel('Probability Density');

grid on;

lambda = 4;

x = linspace(0, 5, 100);

pdf_vals = expcdf(x, 1/lambda);

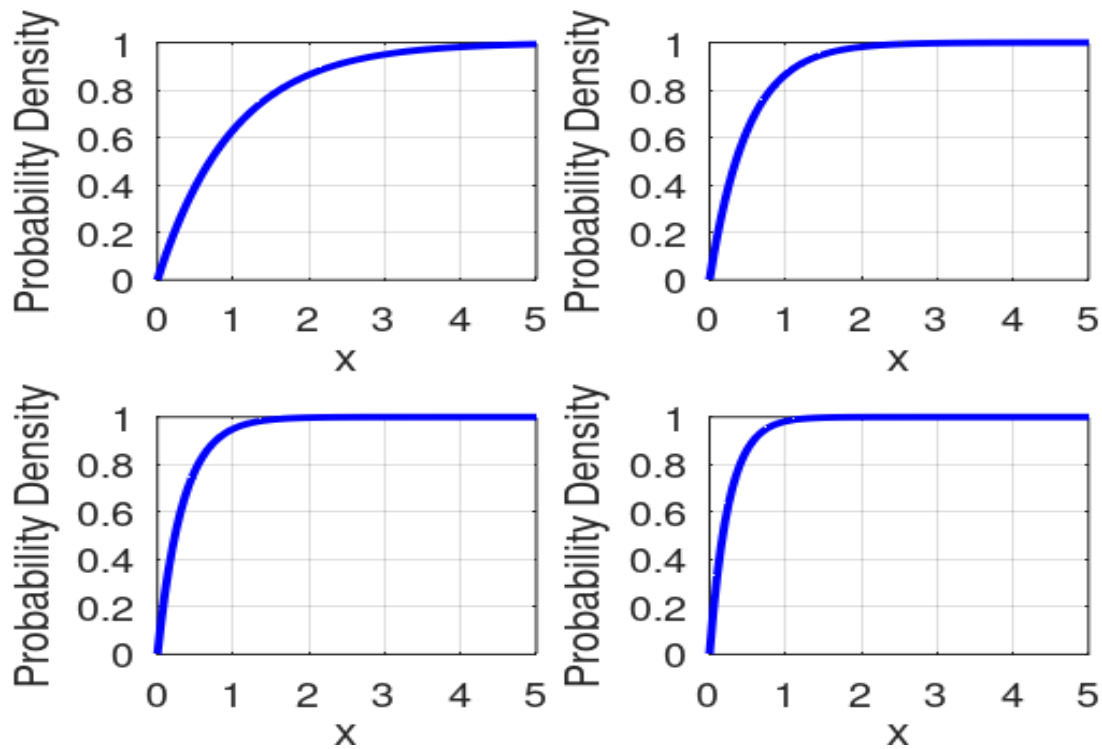
subplot(2,2,4)

plot(x, pdf_vals, 'b-', 'LineWidth', 2);

xlabel('x');
```

```
ylabel('Probability Density');
```

```
grid on;
```



Processes: - Poisson's PDF

```
x = 0:0.1:15;
```

```
%  $\lambda = 1$ 
```

```
subplot(2, 2, 1);
```

```
y1 = poisspdf(round(x), 1);
```

```
plot(x, y1, 'b', 'LineWidth', 2);
```

```
title('Poisson PDF ( $\lambda = 1$ )');
```

```
xlabel('x'); ylabel('P(X = x)'); grid on;
```

```
%  $\lambda = 2$ 
```

```
subplot(2, 2, 2);
```

```
y2 = poisspdf(round(x), 2);
```

```
plot(x, y2, 'r', 'LineWidth', 2);
```

```
title('Poisson PDF ( $\lambda = 2$ )');
```

```
xlabel('x'); ylabel('P(X = x)'); grid on;
```

```
%  $\lambda = 4$ 
```

```
subplot(2, 2, 3);
```

```

y3 = poisspdf(round(x), 4);

plot(x, y3, 'g', 'LineWidth', 2);

title('Poisson PDF (\lambda = 4)');

xlabel('x'); ylabel('P(X = x)'); grid on;

%  $\lambda = 7$ 

subplot(2, 2, 4);

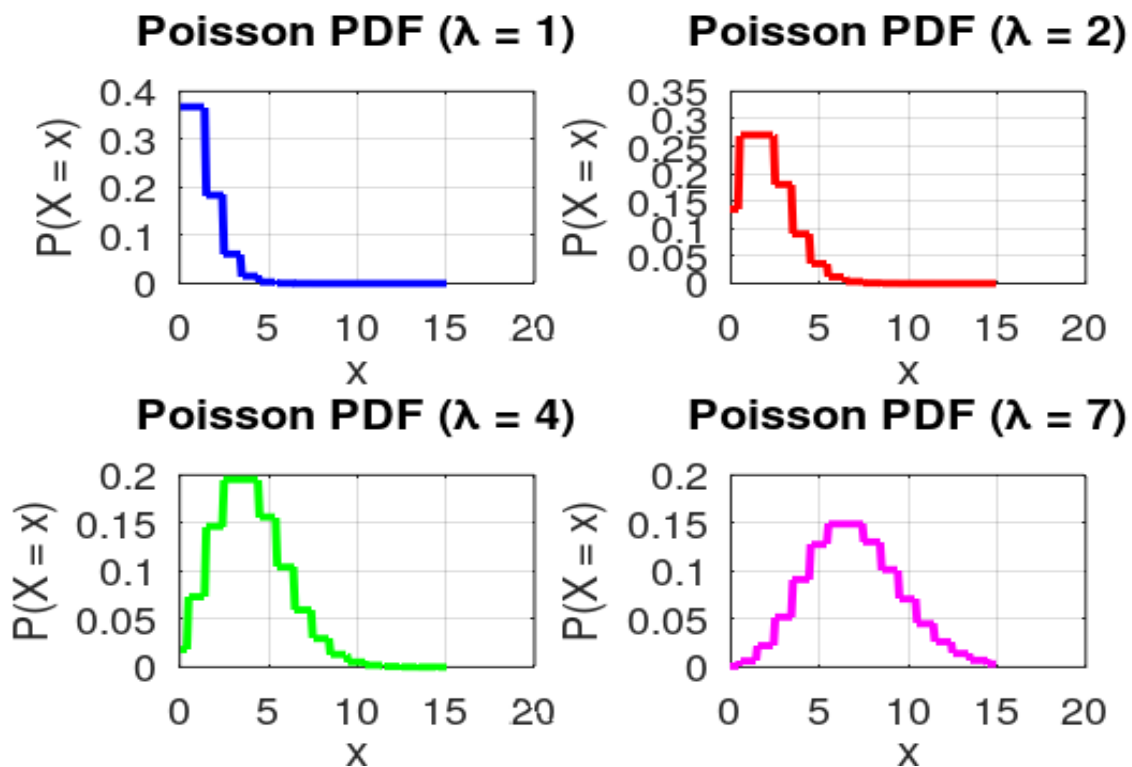
y4 = poisspdf(round(x), 7);

plot(x, y4, 'm', 'LineWidth', 2);

title('Poisson PDF (\lambda = 7)');

xlabel('x'); ylabel('P(X = x)'); grid on;

```



Processes: - Poisson's CDF

```

% Poisson CDF plots for  $\lambda = 1, 2, 4, 7$  (no loop)

x = 0:0.1:15;

%  $\lambda = 1$ 

subplot(2, 2, 1);

y1 = poisscdf(round(x), 1);

plot(x, y1, 'b', 'LineWidth', 2);

```

```

title('Poisson CDF (\lambda = 1)');

xlabel('x'); ylabel('P(X \leq x)'); grid on;

% \lambda = 2

subplot(2, 2, 2);

y2 = poisscdf(round(x), 2);

plot(x, y2, 'r', 'LineWidth', 2);

title('Poisson CDF (\lambda = 2)');

xlabel('x'); ylabel('P(X \leq x)'); grid on;

% \lambda = 4

subplot(2, 2, 3);

y3 = poisscdf(round(x), 4);

plot(x, y3, 'g', 'LineWidth', 2);

title('Poisson CDF (\lambda = 4)');

xlabel('x'); ylabel('P(X \leq x)'); grid on;

% \lambda = 7

subplot(2, 2, 4);

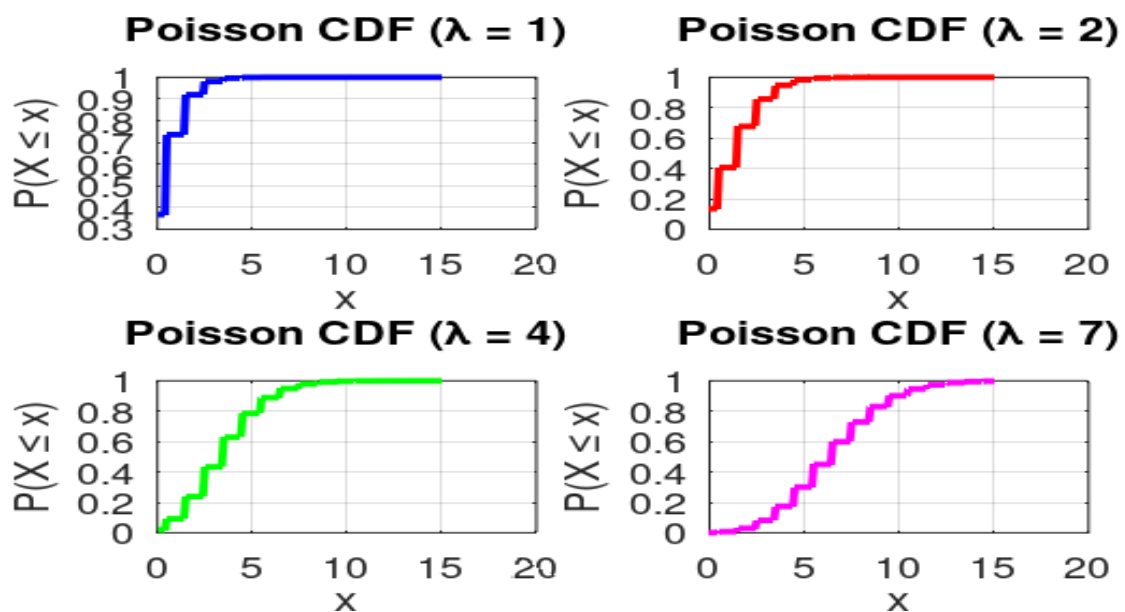
y4 = poisscdf(round(x), 7);

plot(x, y4, 'm', 'LineWidth', 2);

title('Poisson CDF (\lambda = 7)');

xlabel('x'); ylabel('P(X \leq x)'); grid on;

```



Autocorrelation and PSD of Gaussian: -

```
% --- Parameters ---

N = 1024;          % Number of samples

mu = 0;           % Mean of Gaussian

sigma = 1;         % Standard deviation

% --- Generate Gaussian Process ---

x = normrnd(mu, sigma, [1, N]); % Gaussian random sequence

% --- Compute Autocorrelation ---

[Rxx, lags] = xcorr(x, 'biased'); % Biased autocorrelation

% --- Compute PSD using FFT ---

Xf = fftshift(fft(x, N)); % FFT of signal

PSD = abs(Xf).^2 / N; % Power Spectral Density

f = linspace(-0.5, 0.5, N); % Normalized frequency axis

% --- Plot using Subplots ---

figure;

subplot(3,1,1);

plot(x);

title('Gaussian Process');

xlabel('Sample');

ylabel('Amplitude');

subplot(3,1,2);

plot(lags, Rxx);

title('Autocorrelation');

xlabel('Lag');

ylabel('Autocorr');

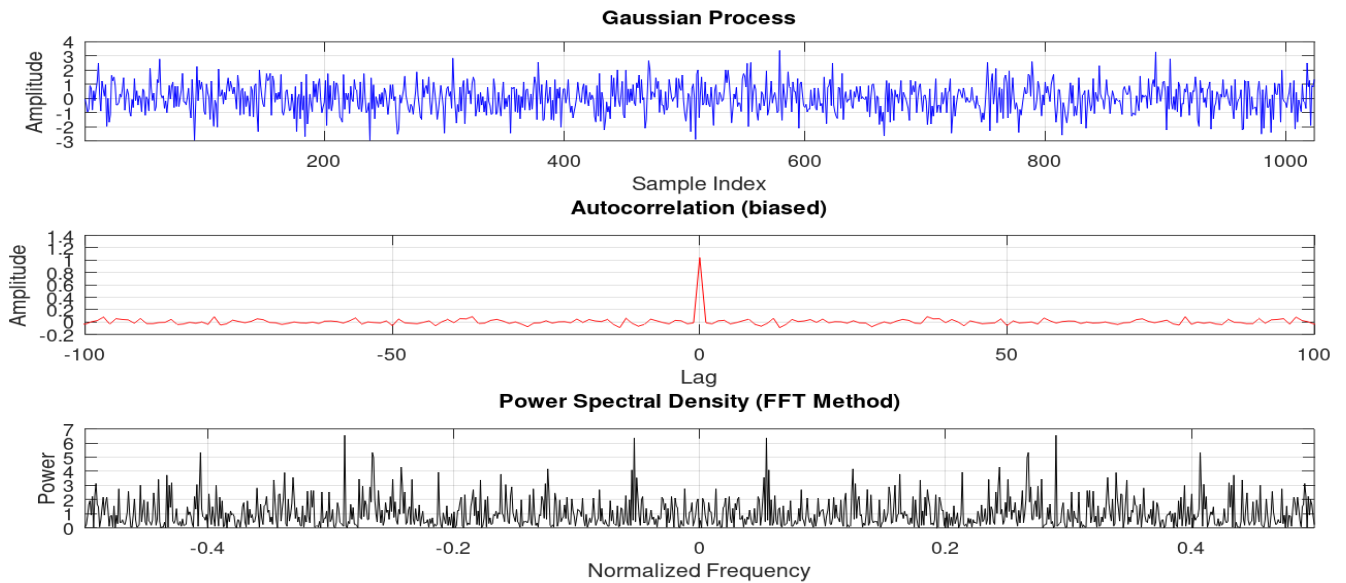
subplot(3,1,3);

plot(f, PSD);

title('Power Spectral Density (PSD)');

xlabel('Normalized Frequency');

ylabel('Power');
```



Autocorrelation and PSD of Uniform: -

% --- Parameters ---

N = 1024; % Number of samples

a = -1; % Lower bound of uniform distribution

b = 1; % Upper bound

% --- Generate Uniform Random Process ---

x = a + (b - a) * rand(1, N); % Uniformly distributed samples

% --- Autocorrelation (biased) ---

[Rxx, lags] = xcorr(x, 'biased');

% --- PSD using FFT ---

Xf = fftshift(fft(x, N)); % FFT centered

PSD = abs(Xf).^2 / N; % Power Spectral Density

f = linspace(-0.5, 0.5, N); % Normalized frequency axis

% --- Plotting with subplot ---

figure;

% --- Uniform Process Plot ---

subplot(3,1,1);

plot(1:N, x, 'b');

title('Uniform Random Process');

xlabel('Sample Index');


```

ylabel('Amplitude');

grid on;

xlim([1 N]);

% --- Autocorrelation Plot ---

subplot(3,1,2);

plot(lags, Rxx, 'r');

title('Autocorrelation (biased)');

xlabel('Lag');

ylabel('Amplitude');

grid on;

xlim([-100 100]);

% --- PSD Plot ---

subplot(3,1,3);

plot(f, PSD, 'k');

title('Power Spectral Density (FFT Method)');

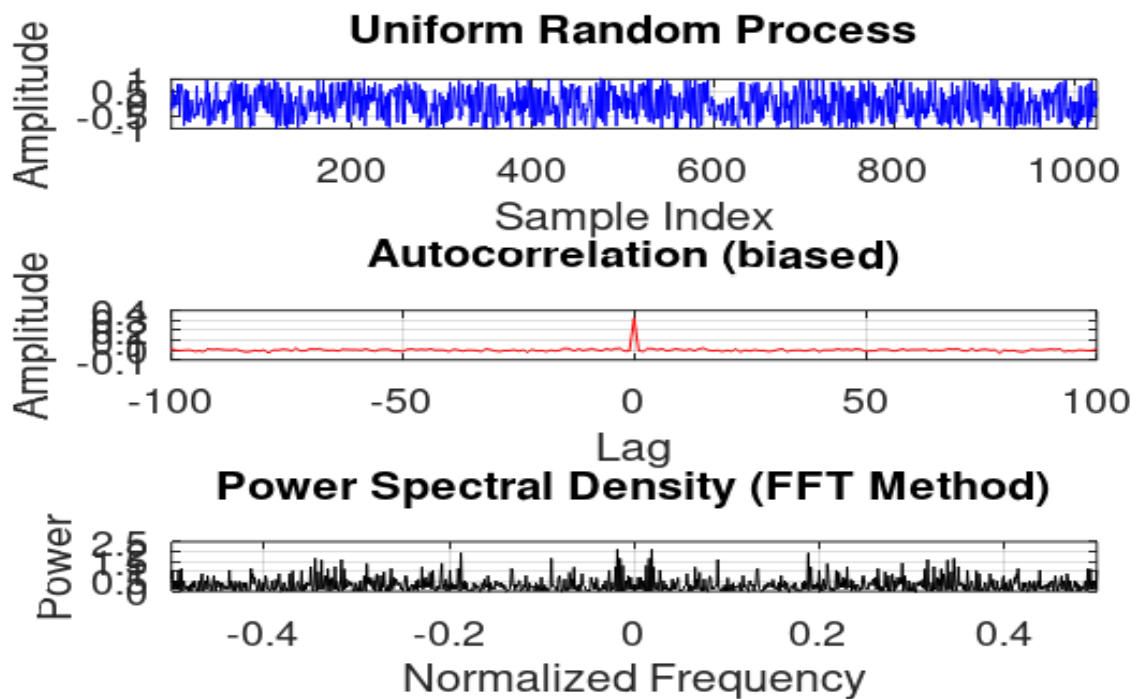
xlabel('Normalized Frequency');

ylabel('Power');

grid on;

xlim([-0.5 0.5]);

```



Autocorrelation and PSD of Exponential: -

```
N = 1024;      % Number of samples

lambda = 1;    % Rate parameter (mean = 1/lambda)

x = exprnd(1/lambda, 1, N); % Exponential samples

[Rxx, lags] = xcorr(x, 'biased');

Xf = fftshift(fft(x, N));

PSD = abs(Xf).^2 / N;

f = linspace(-0.5, 0.5, N);

x_vals = linspace(0, 6/lambda, 200); % Limit x-axis for visibility

pdf_vals = lambda * exp(-lambda * x_vals);

figure;

subplot(3,1,1);

plot(lags, Rxx, 'r');

title('Autocorrelation (biased)');

xlabel('Lag');

ylabel('Amplitude');

grid on;

xlim([-100 100]);

subplot(3,1,2);

plot(f, PSD, 'k');

title('Power Spectral Density (FFT Method)');

xlabel('Normalized Frequency');

ylabel('Power');

grid on;

xlim([-0.5 0.5]);

subplot(3,1,3);

plot(x_vals, pdf_vals, 'g', 'LineWidth', 2);

title('Theoretical Exponential PDF ( $\lambda = 1$ )');

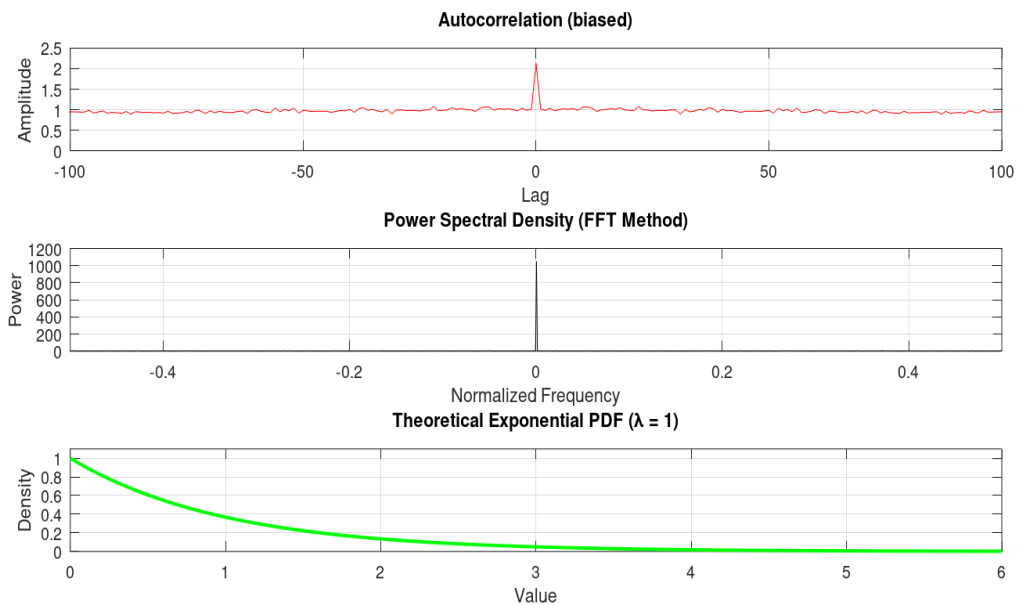
xlabel('Value');

ylabel('Density');

grid on;
```

```
xlim([0 6/lambda]);
```

```
ylim([0 lambda*1.1]);
```



Autocorrelation and PSD of Poisson's: -

```
N = 1024;      % Number of samples

lambda = 4;    % Poisson rate (mean and variance)

x = poissrnd(lambda, 1, N); % Poisson samples

[Rxx, lags] = xcorr(x, 'biased');

Xf = fftshift(fft(x, N));

PSD = abs(Xf).^2 / N;

f = linspace(-0.5, 0.5, N);

k = 0:1:max(x);      % Discrete support

pmf_vals = (lambda.^k .* exp(-lambda)) ./ factorial(k);

figure;

subplot(3,1,1);

plot(lags, Rxx, 'r');

title('Autocorrelation (biased)');

xlabel('Lag');

ylabel('Amplitude');

grid on;

xlim([-100 100]);
```

```

subplot(3,1,2);

plot(f, PSD, 'k');

title('Power Spectral Density (FFT Method)');

xlabel('Normalized Frequency');

ylabel('Power');

grid on;

xlim([-0.5 0.5]);

subplot(3,1,3);

stem(k, pmf_vals, 'g', 'filled');

title('Theoretical Poisson PMF ( $\lambda = 4$ )');

xlabel('k');

ylabel('P(X = k)');

grid on;

xlim([0 max(k)]);

ylim([0 max(pmf_vals)*1.1]);

```

