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1.1

2.1 MGF $f_X(n) = 0.5e^{-|n|} \quad \forall n \in \mathbb{R}.$

$$f_X(n) = \begin{cases} 0.5e^n & n < 0 \\ 0.5e^{-n} & n \geq 0 \end{cases}$$

$$MGF_X(n) = E[e^{sX}]$$

$$MGF_X(n) = \int_{-\infty}^0 e^{sX} 0.5e^n dn + \int_0^{\infty} e^{sX} 0.5e^{-n} dn$$

$$MGF_X(n) = 0.5 \int_{-\infty}^0 e^{(s+1)n} dn + 0.5 \int_0^{\infty} e^{(s-1)n} dn$$

$\text{if } s > -1 \qquad \text{if } s < 1$

$$MGF_X(n) = \frac{0.5}{s+1} + \frac{0.5}{s-1} \quad s \in (-1, 1)$$

$$MGF_X(n) = 0.5 \times \frac{2}{1-s^2} \quad s \in (-1, 1)$$

2(a) $MGF_X(n) = \frac{1}{1-s^2}$

$s \in (-1, 1).$

Ans.

$$E[X^2] = \left. \frac{d^2}{ds^2} MGF_X(n) \right|_{s=0} = \left. \frac{d}{ds} \left(\frac{d}{ds} (1-s^2)^{-1} \right) \right|_{s=0}$$

$$\sim E[X^2] = \left. \frac{d}{ds} \left(-(1-s^2)^{-2} \cdot -2s \right) \right|_{s=0}$$

$$\sim E[X^2] = \left. \frac{d}{ds} \left(2s(1-s^2)^{-2} \right) \right|_{s=0}$$

$$\sim E[X^2] = \left. 2(1-s^2)^{-2} + 2s(1-s^2)^{-3} \cdot -2, -2s \right|_{s=0}$$

1(b)

$$\sim E[X^2] = \boxed{2} \text{ Ans}$$

_____ X _____ X _____ X _____

2.

X_i	Y_i	$Z_i = X_i + Y_i$	$P(Z_i)$
0	0	0	
0	1	1	
0	2	2	
1	0	1	
1	1	2	
2	0	2	

Z_i	Possible (X_i, Y_i)	$P(Z_i) = \sum P(X_i, Y_i) = \sum P(X_i) \cdot P(Y_i)$
0	(0,0)	$(\frac{1}{3})(\frac{2}{3})^0 \cdot \frac{1}{3}$
1	(0,1), (1,0)	$(\frac{1}{3})(\frac{2}{3})^0 \cdot \frac{1}{3} + (\frac{1}{3})(\frac{2}{3})^1 \cdot \frac{1}{3}$
2	(0,2), (1,1), (2,0)	$(\frac{1}{3})(\frac{2}{3})^0 \cdot \frac{1}{3} + (\frac{1}{3})(\frac{2}{3})^1 \cdot \frac{1}{3} + (\frac{1}{3})(\frac{2}{3})^2 \cdot \frac{1}{3}$

Z_i	$P(Z_i) = \sum P(X_i) P(Y_i)$
0	$\frac{1}{9} \cdot 1 = \frac{1}{9} \cdot \frac{9}{9}$
1	$\frac{1}{9} \cdot \frac{5}{3} = \frac{1}{9} \cdot \frac{15}{9}$
2	$\frac{1}{9} \cdot \frac{19}{3}$

$$P(Z \leq 2) = P(X+Y \leq 2) = \frac{1}{9} \left\{ \frac{9}{9} + \frac{15}{9} + \frac{19}{9} \right\} = \frac{43}{81}$$

2.

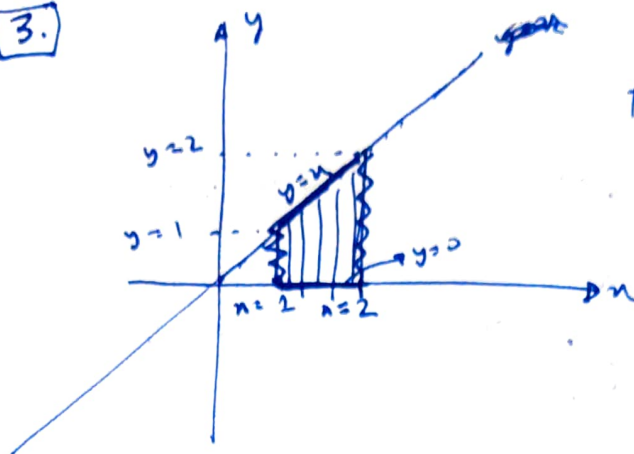
$P(Z \leq 2) = P(X+Y \leq 2) = \frac{43}{81}$

$P(X+Y \leq 2) \approx 0.5309$

Ans



3.



$f_{X,Y}(n,y)$ is uniform in the shaded region

$$f_{X,Y}(n,y) = \frac{1}{\text{Area of shaded region.}}$$

$\forall n \in (1,2)$
 $y \in (0,n]$

$$\text{or } f_{X,Y}(n,y) = \frac{1}{\frac{(2-1)(2+1)}{2} \cdot 1}$$

$$f_{X,Y}(n,y) = \begin{cases} \frac{2}{3} & n \in [1,2] \\ & y \in (0,n] \\ 0 & \text{else} \end{cases}$$

PTO

PTO!

$$f_Y(y) = \int_{n=0}^{n=2} f_{X,Y}(n,y) dn + \int_{n=1}^{n=2} f_{X,Y}(n,y) dn$$

$$\text{or } f_Y(y) = \int_{n=y}^{n=2} \frac{2}{3} dn + \int_{n=1}^{n=2} \frac{2}{3} dn$$

$$f_Y(y) = \frac{2}{3} (2-y) + \frac{2}{3} (2-1) \quad \forall y \in (0,2)$$

$$\text{or } f_Y(y) = 2 - \frac{2y}{3} \quad \forall y \in (0,2)$$

$$f_{X|Y=y}(X, Y=y) = \frac{f_{X,Y}(n,y)}{f_Y(y)}$$

$$\text{or } f_{X|Y=y}(X, Y=y) = \frac{\frac{2}{3}}{\frac{2}{3}} = 1$$

$$y=2$$

$$2 - \frac{2 \cdot 2}{3} = \frac{2}{3}$$

$$y=0$$

$$2 - \frac{2 \cdot 1}{3} = \frac{4}{3}$$

$$\frac{2}{3} (2-y)$$

$$\frac{2}{3} (2 - \frac{y^2}{2})$$

$$\frac{2}{3} (4-2)$$

$$\frac{4}{3}$$

$$\left[\frac{2}{3} (2 - \frac{y^2}{2}) \right]_0^2$$

$$\frac{4}{3} - \frac{0}{3} = \frac{4}{3}$$

$$\frac{2}{3} (2-y)$$

$$\frac{2}{3} (2 - \frac{y^2}{2}) \Big|_{y=1}^{y=2}$$

$$f_X(y) = \begin{cases} \int_{n=1}^{n=2} f_{X,Y}(u,y) du & y \in (0,1) \\ \int_{n=y}^{n=2} f_{X,Y}(u,y) du & y \in [1,2] \end{cases}$$

$$\text{or } f_Y(y) = \begin{cases} \int_{n=1}^{n=2} \frac{2}{3} du & y \in (0,1) \\ \int_{n=y}^{n=2} \frac{2}{3} du & y \in [1,2] \end{cases}$$

3(a)(i)

$$f_Y(y) = \begin{cases} \frac{2}{3} & y \in (0,1) \\ \frac{2}{3}(2-y) & y \in [1,2] \end{cases}$$

Ans

 ~~$f_{X,Y}(u,y)$~~

$$f_{X|Y=y} = \frac{f_{X,Y}(u,y)}{f_Y(y)}$$

$$f_{X|Y}(X|Y=y) = \begin{cases} \frac{\frac{2}{3}}{\frac{2}{3}} & y \in (0,1) \\ \frac{\frac{2}{3}}{\frac{2}{3}(2-y)} & y \in (1,2) \end{cases}$$

3(a)(ii)

$$f_{X|Y}(X|Y=y) = \begin{cases} 1 & y \in (0,1) \\ \frac{1}{1-y} & y \in (1,2) \end{cases} \quad \text{Ans}$$

3(a)(iii)

$\therefore f_{X|Y}$ depends on value of y in X and Y are NOT independent.

Ans

$$4 \hat{X}_{X|Y}^{\text{MMSE}} = \mu_{X|Y} \quad \text{Ans}$$

or eq $\hat{X}_{X|Y}^{\text{MM}}$

$$\text{But } \mu_{X|Y=y} = \int_{n=0}^{n=2} n \cdot f_{X|Y}(X|Y=y) \, dn$$

$$\mu_{X|Y=y} = \begin{cases} \int_{n=1}^{n=2} n \cdot 1 \cdot dn & y \in (0,1) \\ \int_{n=1}^{n=2} \frac{1}{1-y} \cdot n \cdot dn & y \in (1,2) \end{cases}$$

$$a \quad M_{X|Y=y} = \begin{cases} \frac{n^2}{2} \Big|_2^2 & y \in (0,1) \\ \frac{1}{1-y} \cdot \frac{n^2}{2} \Big|_1^2 & y \in (1,2) \end{cases}$$

$$a \quad M_{X|Y=y} = \begin{cases} \frac{3}{2} & y \in (0,1) \\ \frac{3}{2} \cdot \frac{1}{1-y} & y \in (1,2) \end{cases}$$

3(b)

$$a \quad \hat{X}_{X|Y=y}^{\text{MMSE}} = \begin{cases} \frac{3}{2} & y \in (0,1) \\ \frac{3}{2} \cdot \frac{1}{1-y} & y \in (1,2) \end{cases} \quad \underline{\underline{\text{Ans}}}$$

—————X—————X—————X—————

4.1

4. $f_X(x) = N(x, \mu_X=0, \sigma_X^2=4)$

or $f_X(x) = \frac{1}{2\sqrt{2\pi}} e^{-\frac{1}{2} \left\{ \left(\frac{x}{2} \right)^2 \right\}}$

$f_Y(y) = N(y, \mu_Y=0, \sigma_Y^2=9)$

or $f_Y(y) = \frac{1}{3\sqrt{2\pi}} e^{-\frac{1}{2} \left\{ \left(\frac{y}{3} \right)^2 \right\}}$

$f_{X,Y}(x,y) = N(x,y, \mu_X=0, \mu_Y=0, \sigma_X^2=4, \sigma_Y^2=9, \rho = -\frac{1}{2})$

or $f_{X,Y}(x,y) = \frac{1}{2\sqrt{2\pi} \cdot 3\sqrt{2\pi} \sqrt{1 - (-\frac{1}{2})^2}} e^{-\frac{1}{2(1 - (-\frac{1}{2})^2)} \left\{ \left(\frac{x}{2} \right)^2 + \left(\frac{y}{3} \right)^2 - 2 \cdot (-\frac{1}{2}) \cdot \left(\frac{x}{2} \right) \left(\frac{y}{3} \right) \right\}}$

4(a)

or $f_{X,Y}(x,y) = \frac{1}{2 \cdot 3 \cdot \sqrt{3} \sqrt{2\pi}} e^{-\frac{1}{\sqrt{3} \sqrt{2\pi}} \left\{ \left(\frac{x}{2} \right)^2 + \left(\frac{y}{3} \right)^2 + \left(\frac{x}{2} \right) \left(\frac{y}{3} \right) \right\}}$

4(a)

Again. (for clarity) 4b) $f_{X,Y}(x,y) = \frac{1}{6\sqrt{3}\pi} e^{-\frac{1}{2} \cdot \frac{4}{3} \left\{ \left(\frac{x}{2} \right)^2 + \left(\frac{y}{3} \right)^2 + \left(\frac{x}{2} \right) \left(\frac{y}{3} \right) \right\}}$

$Z = X + Y$

$W = bX$

$E(Z) = \mu_X + \mu_Y$

$E(W) = E[bX]$

or $\mu_Z = 0 + 0 = 0$

or $\mu_W = bE[X]$

or $\mu_W = b\mu_X$

or $\boxed{\mu_Z = 0}$

or $\boxed{\mu_W = 0}$

$$\sigma_z^2 = \sigma_x^2 + \sigma_y^2 + 2\rho\sigma_x\sigma_y$$

$$\sigma_w^2 = b^2\sigma_x^2$$

$$\text{or } \sigma_z^2 = 4 + 9 + 2 \times -\frac{1}{2} \times 2 \times 3$$

$$\text{or } \boxed{\sigma_w^2 = 4b^2}$$

$$\text{or } \sigma_z^2 = 13 - 6$$

$$\text{or } \boxed{\sigma_z^2 = 7}$$

$$\text{Cov}(Z, W) = \text{Cov}(X+Y, bX)$$

$$\text{or } \text{Cov}(Z, W) = E[\{X+Y - E[X+Y]\}\{bX - E[bX]\}]$$

$$\text{or } \text{Cov}(Z, W) = E[\{X+Y\}\{bX\}]$$

$$\text{or } \text{Cov}(Z, W) = E[bX^2 + bXY]$$

$$\text{or } \text{Cov}(Z, W) = b\mu_{X^2} + b\underline{\text{Cov}(XY)}$$

Here, $\text{Cov}(X, Y) = E[XY]$
as $\mu_X \mu_Y = 0$.

$$\text{or } \text{Cov}(Z, W) = b\{\sigma_x^2 + \mu_x^2\} + b\{\rho_{xy}\sigma_x\sigma_y\}$$

$$\text{or } \text{Cov}(Z, W) = b\left[4 + 0^2 + -\frac{1}{2} \cdot 2 \cdot 3\right]$$

$$\text{or } \text{Cov}(Z, W) = b[1]$$

4(b)ii)

$$\text{or } \boxed{\text{Cov}(Z, W) = b} \Rightarrow \boxed{\text{Cov}(Z, W) > 0 \forall b > 0} \quad \underline{\text{Ans}}$$

$$\rho_{Z,W} = \frac{\text{Cov}(Z,W)}{\sigma_Z \cdot \sigma_W}$$

$$\text{or } \rho_{Z,W} = \frac{b}{\sqrt{7} \cdot 2b}$$

$$\rho_{Z,W} = \frac{1}{2\sqrt{7}}$$

4(b) i)

$$\therefore f_{Z,W}(z,w) \sim \mathcal{N}(z,w, \mu_Z=0, \mu_W=0, \sigma_Z^2=7, \sigma_W^2=4b^2, \rho_{ZW}=\frac{1}{2\sqrt{7}})$$

$$4(c) \hat{y}_{Y|X=n}^{\text{MMSE}} = E[Y|X=n]$$

Let's try to find $f_{Y|X}(Y|X=n)$ first!

$$f_{Y|X}(Y|X=n) = \frac{f_{X,Y}(n,Y)}{f_X(n)}$$

$$\text{or } f_{Y|X}(Y|X=n) = \frac{1}{2\sqrt{2\pi} \cdot 3\sqrt{2\pi} \cdot \frac{\sqrt{3}}{24}} \cdot e^{-\frac{1}{2 \cdot \frac{3}{2}} \left[\left(\frac{n}{2}\right)^2 + \left(\frac{Y}{3}\right)^2 + \left(\frac{nY}{2 \cdot 3}\right) \right]}$$

$$\frac{1}{2\sqrt{2\pi}} e^{-\frac{1}{2} \left\{ \left(\frac{n}{2}\right)^2 \right\}}$$

$$a_2 \quad f_{Y|X}(Y|X=n) = \frac{1}{\cancel{3\sqrt{2\pi}} \cdot \frac{3}{4}} e^{-\frac{1}{2}}$$

$$a \quad f_{Y|X}(Y|X=n) = \frac{1}{\frac{3\sqrt{3}}{2} \cdot \sqrt{2\pi}} e^{-\frac{1}{2} \left\{ \frac{1}{3} \left(\frac{n}{2} \right)^2 + \frac{4}{3} \left(\frac{y}{3} \right)^2 + \frac{4}{3} \left(\frac{n}{2} \right) \left(\frac{y}{3} \right) \right\}}$$

$$a \quad f_{Y|X}(Y|X=n) = \frac{1}{\frac{3\sqrt{3}}{2} \cdot \sqrt{2\pi}} e^{-\frac{1}{2} \left\{ \left(\frac{n}{2\sqrt{3}} \right)^2 + \left(\frac{y}{\frac{3\sqrt{3}}{2}} \right)^2 + 2 \cdot 1 \left(\frac{n}{2\sqrt{3}} \right) \left(\frac{y}{\frac{3\sqrt{3}}{2}} \right) \right\}}$$

$$a \quad f_{Y|X}(Y|X=n) = \frac{1}{\left(\frac{3\sqrt{3}}{2} \right) \sqrt{2\pi}} e^{-\frac{1}{2} \left\{ \left(\frac{y}{\frac{3\sqrt{3}}{2}} + \frac{n}{2\sqrt{3}} \right)^2 \right\}}$$

$$a \quad f_{Y|X}(Y|X=n) = \frac{1}{\left(\frac{3\sqrt{3}}{2} \right) \sqrt{2\pi}} e^{-\frac{1}{2} \left\{ \left(\frac{y + \frac{3}{4}n}{\left(\frac{3\sqrt{3}}{2} \right)} \right)^2 \right\}}$$

$$a \quad f_{Y|X}(Y|X=n)$$

$$a \quad Y|X=n \sim N\left(y, \mu_Y = -\frac{3}{4}n, \sigma_Y^2 = \frac{27}{4}\right)$$

4(c)

$$\Rightarrow \hat{\gamma}_{Y|X=n} = \mu_{Y|X=n} = -\frac{3}{4}n$$

MMSE

Ans



$$5. \quad X \sim \text{unif}[0, 2]$$

$$Y|X=n \sim \text{unif}[0, n]$$

$$Z|Y=y, X=n \sim \text{unif}[0, y]$$

$$E[X^2 Y^2 Z^2] = \iiint n^2 y^2 z^2 \cdot f_{X,Y,Z}(n, y, z) \, dz \, dy \, dn$$

$$\text{or } E[X^2 Y^2 Z^2] = \iiint$$

$$\text{But } f_{X,Y,Z}(n, y, z) = f_Z(z) f_Y(y) f_X(n)$$

$$= f_Z(z|X=n, Y=y) \cdot f_{X,Y}(X=n, Y=y)$$

$$\text{or } f_{X,Y,Z}(n, y, z) = f_Z(z|X=n, Y=y) \cdot f_{Y|X}(y|X=n) \cdot f_X(n)$$

$$\text{or } f_{X,Y,Z}(n, y, z) = \frac{1}{y} \cdot \frac{1}{n} \cdot \frac{1}{2} \quad \begin{array}{l} z \in (0, y) \\ y \in (0, n) \\ n \in (0, 2) \end{array}$$

$$\therefore E[X^2 Y^2 Z^2] = \int_{n=0}^2 \int_{y=0}^n \int_{z=0}^y n^2 \cdot y^2 \cdot z^2 \cdot \frac{1}{ny} \, dz \, dy \, dn$$

$$\text{or } E[X^2 Y^2 Z^2] = \int_{n=0}^2 \int_{y=0}^n \int_{z=0}^y n y z^2 \, dz \, dy \, dn$$

$$\text{or } E[X^2 Y^2 Z^2] = \int_{n=0}^2 n \int_{y=0}^n y \cdot \left. \frac{z^3}{3} \right|_{z=0}^{z=y} dy \, dn$$

$$\text{or } E[X^2 Y^2 Z^2] = \int_{n=0}^{n=1} \int_{y=0}^{y=n} \frac{y^4}{3} dy dn$$

$$\text{or } E[X^2 Y^2 Z^2] = \int_{n=0}^{n=1} n \cdot \frac{y^5}{15} \Big|_{y=0}^{y=n} dn$$

$$\text{or } E[X^2 Y^2 Z^2] = \int_{n=0}^{n=1} \cancel{n} \cdot \frac{n^6}{15} dn$$

$$\text{or } E[X^2 Y^2 Z^2] = \frac{n^7}{105} \Big|_{n=0}^{n=1}$$

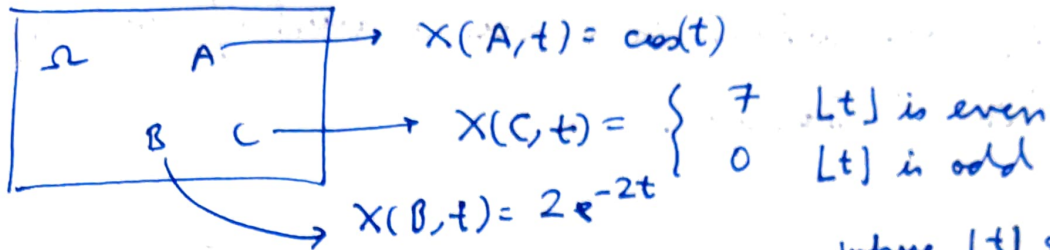
$E[X^2 Y^2 Z^2] = \frac{1}{105}$

Ans



$\int \int \int n y z^2$
 $n y z^3$
 $\frac{n y^4}{3}$
 $\frac{n y^5}{35}$
 $\frac{n \cdot n^5}{35}$
 $\frac{n^6}{35}$
 $\frac{n^7}{35 \cdot 7} \Big|_0^1$

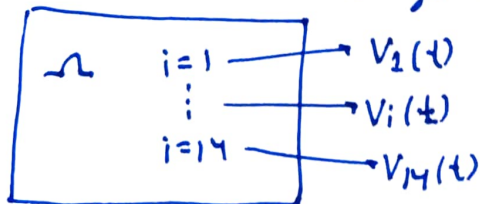
6. Random Processes are mappings ^{from} of outcomes of a probabilistic experiment to signals.



where $[t]$ refers to the greatest integer less than or equal to t .

Virtually any physical process or simulated phenomenon can be represented as a random process.

Eg. Bus Voltages in a power grid are time-varying signals, and there are multiple buses (outcomes) in a power grid or we can measure a single bus voltage in multiple ways. (sample functions).



$i \in 1 \text{ to } 14$
 $i \in N$

$\Omega \equiv \text{IEEE 14 Bus System.}$

Study of Random Processes is important as it can be used to analyze, estimate, predict, forecast signals which can be very beneficial to us.

Ex. If tomorrow's load demand for a regional substation could be predicted accurately, we can optimize the scheduling of power generation, spot market rates, etc., which can save a grid operator millions of Dollars.

Ans



7.]

$$X(t) = \frac{1}{t+1+C} \quad t \in \mathbb{R}^+$$

$$C \sim \text{exp}(1)$$

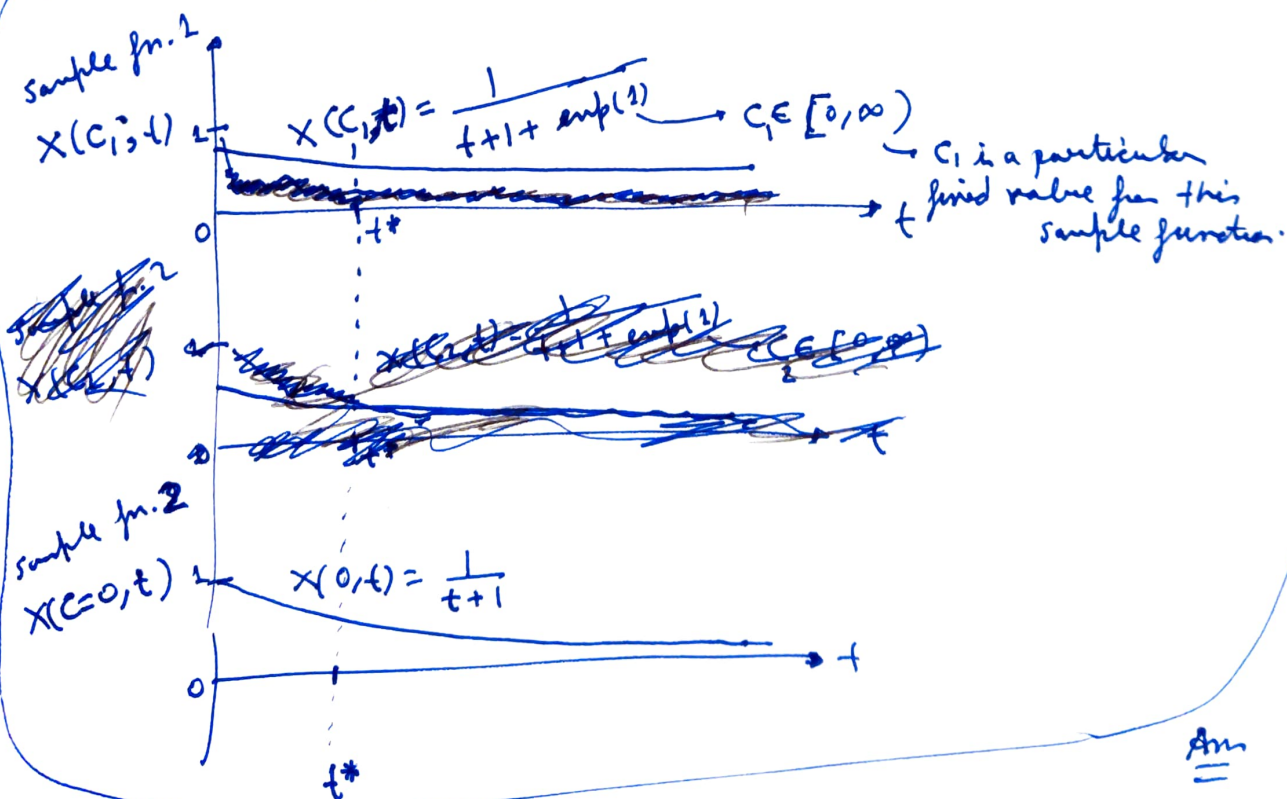
$$f_C(c) = e^{-c} \quad c \geq 0$$

7(a)

$X(t)$ is a Random Process as
 $X(t) = X(C, t)$ is a ^{set of} time varying signals which
 are all mapped to the outcome C of a
 probabilistic experiment, where

$$C \sim \text{exp}(1).$$

have a sample function
 So $X(C, t)$ can be $X(C=2, t)$ or it can
 be sampled at time t^* to get a ~~unique~~
 set of $X(C, t^*) = X(C, t=t^*) \quad \forall C \sim \text{exp}(1).$



$$X(t) = \frac{1}{t+1+C} \quad t \in \mathbb{R}^+ \quad C \sim \text{exp}(1) \\ C \in [0, \infty)$$

$$X(t) \in \left(\frac{1}{t+1}, \frac{1}{t+1} \right)$$

$$X(t) \in \left(0, \frac{1}{t+1} \right]$$

~~for $X(t) \in \mathbb{R}$~~

Approach: Find CDF then pdf:

$$F_{X(t)}(n) = P(X(t) \leq n) = P\left(\frac{1}{t+1+C} \leq n\right)$$

$$F_{X(t)}(n) = P(C+t+1 \geq \frac{1}{n})$$

~~for $n \leq 0$~~

$$F_{X(t)}(n) = P\left(C \geq \frac{1}{n} - (t+1)\right)$$

$$F_{X(t)}(n) = 1 - P\left(C \leq \frac{1}{n} - (t+1)\right)$$

$$F_{X(t)}(n) = \begin{cases} 0 & n \leq 0 \\ 1 - \left(1 - e^{-\left(\frac{1}{n} - (t+1)\right)}\right) & n \in \left(0, \frac{1}{t+1}\right] \\ 1 & n \geq \frac{1}{t+1} \end{cases}$$

$1 - e^{-\left(\frac{1}{n} - (t+1)\right)} \leftarrow \frac{1}{n}$

7(b)

$$f_{X(t)}(n) = \frac{d}{dn} F_{X(t)}(n) =$$

$0 \quad n \leq 0$ $\frac{1}{n^2} \cdot e^{-\frac{1}{n}} \cdot e^{-(t+1)} \quad n \in \left(0, \frac{1}{t+1}\right]$ $0 \quad n \geq \frac{1}{t+1}$	$0 \quad n \leq 0$ $\frac{1}{n^2} \cdot e^{-\frac{1}{n}} \cdot e^{-(t+1)} \quad n \in \left(0, \frac{1}{t+1}\right]$ $0 \quad n \geq \frac{1}{t+1}$
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