

Stochastic Processes: Problems

11 de febrero de 2022

1. Markov Processes

Exercise MP1 (Markov Chain)

Let $X_k, k \geq 0$ be a Markov chain with state space $\mathcal{Z} = \{0, 1\}$ and transition probabilities $P\{X_k = 1 | X_{k-1} = 0\} = 0.8$ and $P\{X_k = 0 | X_{k-1} = 1\} = 0.4$.

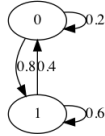
- (a) Draw the corresponding transition graph
- (b) Assume that the initial state is $X_0 = 1$. Compute $P\{X_2 = 1\}$
- (c) Compute the stationary distribution.

Solution:

- (a) The transition matrix is

$$\mathbf{P} = \begin{pmatrix} 0.2 & 0.8 \\ 0.4 & 0.6 \end{pmatrix}$$

and, thus, the transition graph is



- (b)

$$P\{X_2 = 1\} = \begin{pmatrix} 0 & 1 \end{pmatrix} \mathbf{P}^2 \mathbf{P}^T \begin{pmatrix} 0 \\ 1 \end{pmatrix} = 0.68$$

- (c) The stationary distribution is the solution of

$$\mathbf{P}^T \boldsymbol{\pi} = \boldsymbol{\pi}$$

with $(1, 1)\boldsymbol{\pi} = 1$, that is:

$$0.2\pi_0 + 0.4\pi_1 = \pi_0$$

and taking $\pi_1 = 1 - \pi_0$, we get

$$0.4(1 - \pi_0) = 0.8\pi_0$$

so that $\pi_0 = \frac{1}{3}$ and

$$(\pi_0, \pi_1) = \left(\frac{1}{3}, \frac{2}{3}\right)$$

Exercise MP2 (Markov Process)

A video game consists of N consecutive levels, $0, 1, \dots, N - 1$. The player starts at level 0. If

a player passes level i , she enters level $i + 1$, if not, she returns back to level 0. It is known that all phases have the same difficulty, so, if a player is at level i , she reaches level $i + 1$ with probability q , and returns back to 0 with probability $1 - q$.

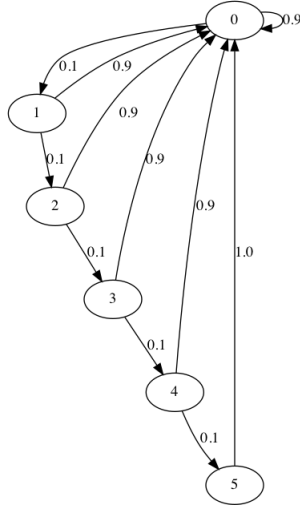
When the player reaches stage $N - 1$, she gets a medal, returns to level 0 and the game continues.

Let X_k be the stochastic process that represents the sequence of levels during a game, such that $X_k = i$ means that the player was at level i at time k . The game begins at $X_0 = 0$.

- Formulate the problem as a stationary Markov process, and draw the transition graph for $N = 6$.
- Assuming $N \geq 2$, compute $P\{X_2 = 1\}$.
- Assuming $N \geq 2$, determine the probability of obtaining a medal exactly at time k , that is $P\{X_k = N - 1\}$, for $k = 0, 1, \dots, N$.
- For $N = 2$, determine the stationary distribution.
- For $N = \infty$, determine the stationary distribution

Solution:

- (a) The transition graph is shown in the figure for $q = 0.1$.



- (b)

$$P\{X_2 = 1\} = qP\{X_1 = 0\} = q(1 - q)P\{X_0 = 0\} = q(1 - q) \quad (1)$$

- (c) The probability of obtaining a medal at time k is $Q_k = P\{X_k = N - 1\}$. Since at least $N - 1$ steps are required to reach level $N - 1$, we have

$$Q_k = 0, \quad \text{for } k = 0, \dots, N - 2 \quad (2)$$

Reaching level $N - 1$ at time $k = N - 1$ is possible only if the player does not fail at any time, so that

$$Q_{N-1} = q^{N-1} \quad (3)$$

Reaching level $N - 1$ at time $k = N$ is possible only if the player fails at time 0 only, so that.

$$Q_N = (1 - q)q^{N-1} \quad (4)$$

(d) Since

$$\pi_1 = q\pi_0 \quad (5)$$

and $\pi_0 + \pi_1 = 1$, we have

$$\pi_1 = \frac{q}{1+q} \quad (6)$$

(e) For $i > 0$, we have

$$\pi_i = q\pi_{i-1} = q^2\pi_{i-2} = \dots = q^i\pi_0 \quad (7)$$

and, for $i = 0$,

$$\pi_0 = \sum_{i=0}^{\infty} (1-q)\pi_i = (1-q) \sum_{i=0}^{\infty} \pi_i = 1-q \quad (8)$$

so that

$$\pi_i = (1-q)q^i \quad (9)$$

2. Stationary Processes

Exercise SP1 (Autocorrelation, Power Spectrum)

Let X_n be i.i.d. stochastic process with probability density function

$$p_X(x) = x \exp(-x), \quad x \geq 0$$

Assume that X_n is the input to a linear system with impulse response

$$h_n = \delta[n] + 0.5\delta[n-1]$$

the system output Y_n , is corrupted by a Gaussian i.i.d noise E_n with mean zero and unit variance, to produce the final process

$$Z_n = Y_n + E_n$$

- Compute the autocorrelation functions $r_X[n]$ and $r_E[n]$ of X_n and E_n , respectively.
- Compute the autocorrelation function of Y_n , $r_Y[n]$
- Compute the autocorrelation function of Z_n , $r_Z[n]$
- Compute the power spectrum of Z_n , $S_Z(\omega)$.

Solution:

(a) Since X_n is zero-mean i.i.d, we have

$$\begin{aligned} r_X[n] &= \mathbb{E}\{X_k X_{k+n}\} = \begin{cases} \mathbb{E}\{X_k^2\}, & n = 0 \\ \mathbb{E}\{X_k\}\mathbb{E}\{X_{k+n}\}, & n \neq 0 \end{cases} \\ &= \mathbb{E}\{X_k^2\}\delta[n] + \mathbb{E}\{X_k\}^2(1-\delta[n]) \\ &= (\mathbb{E}\{X_k^2\} - \mathbb{E}\{X_k\}^2)\delta[n] + \mathbb{E}\{X_k\}^2 \end{aligned}$$

Noting that

$$\mathbb{E}\{X_k\} = \int_0^\infty x^2 \exp(-x) dx = 2$$

$$\mathbb{E}\{X_k^2\} = \int_0^\infty x^3 \exp(-x) dx = 6$$

we get

$$r_X[n] = 2\delta[n] + 4$$

Since E_n is zero-mean i.i.d, we have

$$r_E[n] = \sigma_E^2 \delta[n] = \delta[n]$$

(b) Since

$$Y_n = X_n * h_n$$

we have

$$\begin{aligned} r_Y[n] &= r_X[n] * h_n * h_{-n} \\ &= (2\delta[n] + 4) * (\delta[n] + 0.5\delta[n-1]) * (\delta[n] + 0.5\delta[n+1]) \\ &= (2\delta[n] + 4) * (1.5\delta[n] + 0.5\delta[n-1] + 0.5\delta[n+1]) \\ &= 3\delta[n] + \delta[n-1] + \delta[n+1] + 10 \end{aligned}$$

(c) Since Y_n and E_n are independent and E_n is zero-mean

$$r_Z[n] = r_Y[n] + r_E[n] = 4\delta[n] + \delta[n-1] + \delta[n+1] + 10$$

(d) Computing the Fourier transform of the autocorrelation function, we get

$$S_Z(\omega) = 4 + 2\cos(\omega) + 20\pi\delta(\omega), \quad \omega \in [-\pi, \pi]$$

Exercise SP2 (Autocorrelation, Power Spectrum)

The stochastic process X_n is given by the pair of equations

$$X_n = S_n \cdot R_n$$

$$S_n = W_n - \frac{1}{2}W_{n-1}$$

where W_n is a Gaussian i.i.d. process with mean 0 and variance v , and R_n is stationary processes with autocorrelation function

$$r_R[n] = 2^{-|n|}$$

Processes W_n and R_n are mutually independent.

- Compute the autocorrelation function of W_n , $r_W[n]$
- Compute and draw the autocorrelation function of S_n , $r_S[n]$
- Compute and draw the autocorrelation function of X_n , $r_X[n]$
- Compute the power spectrum of the process $Z_n = \sum_{k=0}^{\infty} 2^{-k} X_{n-k}$

Solution:

(a)

$$r_W[n] = v\delta[n] \quad (10)$$

(b)

$$\begin{aligned} r_S[n] &= \mathbb{E}\{S_k \cdot S_{k+n}\} \\ &= \mathbb{E}\left\{\left(W_k - \frac{1}{2}W_{k-1}\right)\left(W_{k+n} - \frac{1}{2}W_{k+n-1}\right)\right\} \\ &= \frac{5}{4}v\delta[n] - \frac{1}{2}v\delta[n-1] - v\frac{1}{2}\delta[n+1] \end{aligned}$$

(c)

$$\begin{aligned} r_X[n] &= \mathbb{E}\{X_k \cdot X_{k+n}\} \\ &= \mathbb{E}\{S_k \cdot S_{k+n}\} \mathbb{E}\{R_k \cdot R_{k+n}\} \\ &= r_S[n] r_R[n] \\ &= 2^{-|n|} \cdot \left(\frac{5}{4}v\delta[n] - \frac{1}{2}v\delta[n-1] - v\frac{1}{2}\delta[n+1]\right) \\ &= \frac{5}{4}v\delta[n] - \frac{1}{4}v\delta[n-1] - \frac{1}{4}v\delta[n+1] \end{aligned}$$

(d)

$$Z_n = X_n * h[n]$$

where $h_n = 2^{-n}u[n]$. Therefore

$$\begin{aligned} S_Z(\omega) &= S_X(\omega) |H(\omega)|^2 \\ &= \left(\frac{5}{4} - \cos(\omega)\right) \left| \frac{1}{1 - \frac{1}{2}\exp(-j\omega)} \right|^2 \\ &= v \cdot \frac{\frac{5}{4} - \cos(\omega)}{\left|1 - \frac{1}{2}\exp(-j\omega)\right|^2} \\ &= v \cdot \frac{\frac{5}{4} - \cos(\omega)}{\frac{5}{4} - \cos(\omega)} = v \end{aligned}$$

Exercise SP3 (Autocorrelation, Power Spectrum)

The stochastic process X_n is the sum of two i.i.d. stochastic processes S_n and R_n ,

$$X_n = S_n + R_n$$

with probability density functions

$$p_S(s) = s \exp(-s), \quad s \geq 0$$

and

$$p_R(r) = \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{r^2}{2}\right)$$

respectively. The processes S_n and R_n are mutually independent. Assume that X_n is the input to a linear and time-invariant system with impulse response

$$h_n = \frac{1}{2^n} u[n]$$

with output Y_n

- (a) Compute the autocorrelation function, $r_X[n]$, and the power spectrum, $S_X(\omega)$, of X_n
- (b) Compute the autocorrelation function, $r_Y[n]$, and the power spectrum, $S_Y(\omega)$, of Y_n

Solution:

(a)

$$\begin{aligned} r_X[n] &= \mathbb{E}\{X_k X_{k+n}\} \\ &= \mathbb{E}\{(S_k + R_k)(S_{k+n} + R_{k+n})\} \\ &= r_S[n] + r_R[n] + \mathbb{E}\{S_k\}\mathbb{E}\{R_{k+n}\} + \mathbb{E}\{R_k\}\mathbb{E}\{S_{k+n}\} \\ &= r_S[n] + r_R[n] \end{aligned}$$

Since S_n and R_n are i.i.d.

$$\begin{aligned} r_S[n] &= \mathbb{E}\{S_k S_{k+n}\} \\ &= \mathbb{E}\{S_k^2\}\delta[n] + \mathbb{E}\{S_k\}\mathbb{E}\{S_{k+n}\}(1 - \delta[n]) \\ &= \int_0^\infty s^3 \exp(-s) ds \cdot \delta[n] + \left(\int_0^\infty s^2 \exp(-s) ds \right)^2 (1 - \delta[n]) \\ &= 3!\delta[n] + 2(1 - \delta[n]) \\ &= 2 + 4\delta[n] \end{aligned}$$

and

$$\begin{aligned} r_R[n] &= \mathbb{E}\{R_k R_{k+n}\} \\ &= \mathbb{E}\{R_k^2\}\delta[n] + \mathbb{E}\{R_k\}\mathbb{E}\{R_{k+n}\}(1 - \delta[n]) = \delta[n] \end{aligned}$$

Therefore

$$r_X[n] = 2 + 5\delta[n]$$

and the power spectrum is

$$S_X(\omega) = 5 + 2\pi\delta(\omega), \quad -\pi \leq \omega \leq \pi$$

(b)

$$\begin{aligned} r_Y[n] &= r_Y[n] * h[n] * h[-n] \\ &= \frac{4}{3} \left(\frac{1}{2} \right)^{-|n|} * (2 + 5\delta[n]) = 8 + \frac{25}{4} \left(\frac{1}{2} \right)^{-|n|} \\ S_Y(\omega) &= S_X(\omega) |H(\omega)|^2 \\ &= \frac{5 + 2\pi\delta(\omega)}{\left| 1 - \frac{1}{2}e^{-j\omega} \right|^2} \end{aligned}$$

(This expression can be further simplified to

$$S_Y(\omega) = \frac{5 + 2\pi\delta(\omega)}{\frac{5}{4} - \cos(\omega)} = \frac{5}{\frac{5}{4} - \cos(\omega)} + 8\pi\delta(\omega)$$

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