CmpE 343

Introduction to Probability and Statistics for Computer Engineers Fall 2019

Homework 3

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Solution 1

$$\begin{split} f(t) &= a_0 + \sum_n a_n cos(2\pi f_0 n t) + \sum_n b_n sin(2\pi f_0 n t) \\ a_0 &= \frac{1}{T_0} \int_0^{T_0} f(t) dt \\ &= \frac{1}{0.04} \int_0^{0.04} f(t) dt \\ &= \frac{1}{0.04} (\text{area of the first triangle}) \\ &= \frac{1}{0.04} (\text{area of the first triangle}) \\ &= \frac{1}{0.04} \frac{0.04 * 1}{2} \\ &= \frac{1}{2} \\ a_n &= \frac{1}{T_0} \int_0^{T_0} x(t) e^{-j\omega_0 n t} dt \\ &= \frac{1}{T_0} \left(\int_0^{T_0/2} t e^{-j\omega_0 n t} dt + \int_{T_0/2}^{T_0} -t e^{-j\omega_0 n t} dt \right) \\ &= \frac{1}{T_0} \left(\left[\frac{t e^{-j\omega_0 n t}}{-j\omega_0 n} - \frac{e^{-j\omega_0 n t}}{(-j\omega_0 n)^2} \right]_0^{T_0/2} - \left[\frac{t e^{-j\omega_0 n t}}{-j\omega_0 n} - \frac{e^{-j\omega_0 n t}}{(-j\omega_0 n)^2} \right]_{T_0/2}^{T_0} \right) \\ &= \frac{1}{T_0} \left(\left[\left(\frac{T_0 e^{-j\pi n}}{-2j\omega_0 n} - \frac{e^{-j\pi n}}{(-j\omega_0 n)^2} \right) - \left(\frac{1}{(-j\omega_0 n)^2} \right) \right] - \left[\left(\frac{T_0 e^{-j2\pi n}}{-j\omega_0 n} - \frac{e^{-j\pi n}}{(-j\omega_0 n)^2} \right) - \left(\frac{T_0 e^{-j\pi n}}{-2j\omega_0 n} - \frac{e^{-j\pi n}}{(-j\omega_0 n)^2} \right) \right] \right) \\ &= \frac{1}{T_0} \left(\left[\left(\frac{T_0 (-1)^n}{-2j\omega_0 n} - \frac{(-1)^n}{(-j\omega_0 n)^2} \right) - \left(\frac{1}{(-j\omega_0 n)^2} \right) \right] - \left[\left(\frac{T_0}{-j\omega_0 n} - \frac{1}{(-j\omega_0 n)^2} \right) - \left(\frac{T_0 (-1)^n}{-2j\omega_0 n} - \frac{(-1)^n}{(-j\omega_0 n)^2} \right) \right] \right) \\ &= \frac{1}{T_0} \left(\frac{-j\omega_0 n T_0 [1 - (-1)^n] - 2(-1)^n}{(-j\omega_0 n)^2} \right) \\ &= \frac{T_0^2}{T_0} \left(\frac{-j2\pi n [1 - (-1)^n] - 2(-1)^n}{(-j2\pi n)^2} \right) \end{aligned}$$

$$= T_0 \left(\frac{-j2\pi n[1 - (-1)^n] - 2(-1)^n}{(-j2\pi n)^2} \right)$$

$$a_{n=2k} = T_0 \left(\frac{-j2\pi n[1 - 1] - 2}{(-j2\pi n)^2} \right)$$

$$= T_0 \left(\frac{-2}{(-j2\pi n)^2} \right)$$

$$= \frac{-2 * 0.04}{(-j2\pi n)^2}$$

$$a_{n=2k} = \frac{-0.08}{(-j2\pi n)^2}$$

$$a_{n=2k+1} = T_0 \left(\frac{-j2\pi n[1 - (-1)] - 2(-1)}{(-j2\pi n)^2} \right)$$

$$= T_0 \left(\frac{-j2\pi n[1 + 1] + 2}{(-j2\pi n)^2} \right)$$

$$= T_0 \left(\frac{-j4\pi n + 2}{(-j2\pi n)^2} \right)$$

$$a_0 = 1/2$$

$$a_{n=2k+1} = \frac{-0.08}{(-j2\pi n)^2}$$

$$a_{n=2k+1} = \frac{-j0.16\pi n + 0.08}{(-j2\pi n)^2}$$

Solution 2

$$F = \frac{S_1^2 \cdot \sigma_2^2}{S_2^2 \cdot \sigma_1^2}$$
$$F = \frac{S_1^2 \cdot 4}{S_2^2 \cdot 5}$$

If $S_1 < S_2$, then $F < \frac{4}{5}$;

$$P(F < \frac{4}{5}) = 1 - f_{\alpha}(9, 4)$$

When we check the table, $\alpha = 0,64$

$$P(F < \frac{4}{5}) = 1 - 0,64$$
$$P(F < \frac{4}{5}) = 0,36$$

Since 0,36 is not that high these sapmles don't support the claim.

Solution 3

$$e = Z_{\alpha/2} \frac{\sigma}{\sqrt{n}}$$

$$0,01 = Z_{\alpha/2} \frac{\sigma}{\sqrt{n}}$$

When we check the table;

$$P(Z < Z_{\alpha/2}) = 1 - 0,005$$

 $Z_{\alpha/2} = 2,575$

$$\sigma^2 = 1, \, \sigma = 1 \; ;$$

$$0,01 = 2,575. \frac{1}{\sqrt{n}}$$

$$\sqrt{n} = \frac{2,575}{0,01}$$

$$n = 257,5^{2}$$

$$n = \lceil 66306,25 \rceil$$

$$n = 66307$$

Solution 4

$$\begin{split} \bar{X} &= \frac{1}{5}(274.1641 + 237.4870 + 243.3493 + 227.5179 + 237.8315) \\ \bar{X} &= \frac{1}{5}\sum_{i=1}^{5} X_i \\ \bar{X} &= 244.07 \\ S &= \sqrt{\frac{1}{5-1}\sum_{i=1}^{5}(X_i - \bar{X})^2} \\ S &= 17,77 \\ \alpha &= 0,05 \\ t_{\alpha/2} &= 2,776 \\ T &= \frac{\bar{X} - \mu}{S/\sqrt{n}} \end{split}$$

$$\begin{split} -t_{\alpha/2} &< T < t_{\alpha/2} \\ -t_{\alpha/2} &< \frac{\bar{X} - \mu}{S/\sqrt{n}} < t_{\alpha/2} \\ -t_{\alpha/2} \frac{S}{\sqrt{n}} &< \bar{X} - \mu < t_{\alpha/2} \frac{S}{\sqrt{n}} \\ -\bar{X} - t_{\alpha/2} \frac{S}{\sqrt{n}} &< -\mu < -\bar{X} + t_{\alpha/2} \frac{S}{\sqrt{n}} \\ \bar{X} + t_{\alpha/2} \frac{S}{\sqrt{n}} &> \mu > \bar{X} - t_{\alpha/2} \frac{S}{\sqrt{n}} \\ 244,07 + 2,776 \frac{17,77}{\sqrt{5}} &> \mu > 244,07 - 2,776 \frac{17,77}{\sqrt{5}} \\ 266,13 > \mu > 222,00 \end{split}$$

Since 259 in the range of 266,1 to 222 this random sample support the claim.