

Home Work #1

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November 19, 2022

1 Question 1

$$f_X(x) = \frac{ab}{b^2 + x^2}, \quad b > 0$$

1.1 part a

$$\int_{-\infty}^{+\infty} f(x)dx = 1 \quad \rightarrow \quad \int_{-\infty}^{+\infty} \frac{ab}{b^2 + x^2} dx = 1 \rightarrow a \arctan\left(\frac{x}{b}\right) \Big|_{-\infty}^{+\infty} = 1 \rightarrow a\pi = 1 \rightarrow a = \frac{1}{\pi}$$

$$f_X(x) = \frac{1}{\pi} \frac{b}{b^2 + x^2}, \quad b > 0$$

1.2 part b

$$E(X) = \mu_X = \int_{-\infty}^{+\infty} xf(x)dx$$

Because $xf(x)$ is an odd function, the result of the integrator between ∞ and $-\infty$ is zero.

$$\int_{-\infty}^{+\infty} xf(x)dx = 0 \rightarrow \mu_X = 0$$

$$\sigma_X^2 = E((X - \mu)^2) = \int_{-\infty}^{+\infty} (x - \mu)^2 f(x)dx = \int_{-\infty}^{+\infty} x^2 f(x)dx = \frac{b}{\pi} \left(x - b \arctan\left(\frac{x}{b}\right) \right) \Big|_{-\infty}^{+\infty} \neq \text{finite}$$

2 Question 3

A positive test is A event: $P(A)$, Having the flu is B event: $P(B) = 0.05$

2.1 part a

The probability of a positive test if someone has flu:

$$P(A|B) = 0.99$$

The probability of a positive test if someone doesn't have flu:

$$P(A|\bar{B}) = 0.01$$

$$P(A) = P(A \cap B) + P(A \cap \bar{B}) = P(A|B)P(B) + P(A|\bar{B})P(\bar{B}) = 0.99 \times 0.05 + 0.01 \times 0.95 = 0.059$$

$$P(A|B)P(B) = P(B|A)P(A) \rightarrow P(B|A) = \frac{P(A|B)P(B)}{P(A)} = 0.84$$

2.2 part b

C is the event when two positive tests happen. The probability of two positive tests if someone has flu:

$$P(B)P(A|B)P(A|B) = 0.049$$

The probability of two positive tests if someone doesn't have flu:

$$P(\bar{B})P(A|\bar{B})P(A|\bar{B}) = 9.5 \times 10^{-5}$$

$$P(C) = P(B)P(A|B)P(A|B) + P(\bar{B})P(A|\bar{B})P(A|\bar{B}) = 0.0491$$

$$P(B|C) = \frac{P(B \cap C)}{P(C)} = 0.998$$

3 Question 4

Assumed that the random variables A ϕ are independent and ϕ is uniform in the interval $[0, 2\pi)$, mean and variance of ϕ is 0 and σ^2 , respectively.

$$x(t) = A \cos(\omega t + \phi)$$

3.1 part a

$$E[x(t)] = E[A \cos(\omega t + \phi)] \xrightarrow{\text{uncorrelated}} E[x(t)] = E[A]E[\cos(\omega t + \phi)] = 0 \xrightarrow{E[A]=0} E[x(t)] = 0$$

3.2 part b

$$R_X(t_1, t_2) = E[x(t_1)x(t_2)] = \frac{1}{2}E[A^2]E[\cos \omega(t_1 - t_2) + \cos(\omega t_1 + \omega t_2 + 2\phi)]$$

$$E[\cos(\omega t_1 + \omega t_2 + 2\phi)] = \frac{1}{2\pi} \int_0^{2\pi} \cos(\omega t_1 + \omega t_2 + 2\phi) d\phi = 0$$

$$R_X(t_1, t_2) = \frac{\sigma^2}{2} \cos \omega(t_1 - t_2)$$

3.3 part c

$$A[x(t)] = \lim_{T \rightarrow \infty} \frac{1}{2T} \int_{-T}^T x(t) dt \rightarrow A[x(t)] = \frac{1}{2\pi} \int_0^{2\pi} A \cos(\omega t + \phi) dt = \left. \frac{A \sin(\phi + \omega t)}{\omega} \right|_0^{2\pi}$$

$$A[x(t)] = \frac{A \sin(\phi + 2\pi\omega)}{\omega}$$

3.4 part d

$$R[x(t), \tau] = A[x(t)x(t+\tau)] = \lim_{T \rightarrow \infty} \frac{1}{2T} \int_{-T}^T x(t)x(t+\tau) dt = \frac{1}{2\pi} \int_0^{2\pi} A^2 \cos(\omega t + \phi) \cos(\omega(t+\tau) + \phi) dt$$

$$\int \cos(\omega t + \phi) \cos(\omega(t+\tau) + \phi) dt = \begin{cases} A^2 t \cos(\phi)^2 & \text{if } \omega = 0 \\ \frac{A^2 t \cos(\omega \tau)}{2} + \frac{A^2 \sin(2\phi + 2\omega t + \omega \tau)}{4\omega} & \text{if } \omega \neq 0 \end{cases}$$

$$\int_0^{2\pi} \cos(\omega t + \phi) \cos(\omega(t+\tau) + \phi) dt = \begin{cases} 2\pi A^2 \cos(\phi)^2 & \text{if } \omega = 0 \\ \frac{A^2 (\sin(2\phi + 4\pi\omega + \omega\tau) - \sin(2\phi + \omega\tau))}{4\omega} + \pi A^2 \cos(\omega\tau) & \text{if } \omega \neq 0 \end{cases}$$

$$R[x(t), \tau] = \begin{cases} 1 A^2 \cos(\phi)^2 & \text{if } \omega = 0 \\ 0.5 A^2 \cos(\omega\tau) - \frac{0.04 A^2 (1 \sin(2\phi + \omega\tau) - \sin(12.5\omega + 2\phi + \omega\tau))}{\omega} & \text{if } \omega \neq 0 \end{cases}$$

3.5 part e

For a WSS process:

$$R_X(0) = E[x(t)x(t)]$$

$$R_X(\tau) = R_X(-\tau)$$

where $R_X(\tau)$:

$$R_X(\tau) = E \left[x(t + \frac{\tau}{2}) x^*(t - \frac{\tau}{2}) \right]$$

That is true in this stochastic process.

An ergodic process is a stationary random process for which:

$$A[x(t)] = E[x(t)]$$

$$R[x(t), \tau] = R_X(\tau)$$

$$A[x(t)] \neq E[x(t)]$$

so this stochastic process is not ergodic.

4 Question 5

$$\begin{cases} \dot{x}_1(t) = x_2(t) \\ \dot{x}_2(t) = -\omega_n^2 x_1(t) - 2\zeta\omega_n x_2(t) + w(t) \end{cases}$$

where $\omega_n = 10$, $\zeta = 0.3$ and $w(t)$ is with power σ^2 and step time 0.01_{sec} ($\sigma^2 = 1$).

4.1 part a

4.2 part b

Assume:

$$A[x(t)] = \lim_{T \rightarrow \infty} \frac{1}{2T} \int_{-T}^T x(t) dt = \frac{1}{2T} \sum_{i=0}^n x(t_i) \Delta t = 0.0008$$

4.3 part c

All parameters are calculated in the code (Q5/c.m).

$$\text{mean} = -0.0373$$

$$\text{variance} = 0.1255$$

4.4 part d

All parameters are calculated in the code (Q5/d.m).

$$\text{mean} = -0.0964$$

$$\text{variance} = 0.2509$$

4.5 extra

In this section, the function was simulated 1000 times instead of 50 times to see the difference and improvement.

- part c extra

$$\text{mean} = -0.0023$$

$$\text{variance} = 0.1489$$

- part d extra

$$\text{mean} = 0.0361$$

$$\text{variance} = 0.3924$$

5 Question 6

$$\begin{bmatrix} \Delta \dot{x}_1 \\ \Delta \dot{x}_2 \\ \Delta \dot{x}_3 \\ \Delta \dot{x}_4 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 3n^2 & 0 & 0 & 2nr_n \\ 0 & 0 & -\frac{2n}{r_n} & 0 \end{bmatrix} \begin{bmatrix} \Delta x_1 \\ \Delta x_2 \\ \Delta x_3 \\ \Delta x_4 \end{bmatrix} + \begin{bmatrix} 0 & 0 \\ 0 & 0 \\ 1 & 0 \\ 0 & -\frac{1}{r_n} \end{bmatrix} \begin{bmatrix} w_r \\ w_\theta \end{bmatrix}$$

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} r \\ \theta \\ \dot{r} \\ \dot{\theta} \end{bmatrix}$$

5.1 part a

$$C = [1 \quad 0 \quad 0 \quad 0]$$

$$\text{rank} \left(\begin{bmatrix} C \\ CA \\ CA^2 \\ CA^3 \end{bmatrix} \right) = 3$$

System is not observable.

5.2 part b

$$C = [0 \quad 1 \quad 0 \quad 0]$$

$$\text{rank} \left(\begin{bmatrix} C \\ CA \\ CA^2 \\ CA^3 \end{bmatrix} \right) = 4$$

System is observable.

5.3 part c

$$C = [1 \quad 1 \quad 0 \quad 0]$$

$$\text{rank} \left(\begin{bmatrix} C \\ CA \\ CA^2 \\ CA^3 \end{bmatrix} \right) = 4$$

System is observable.

5.4 part d

For subsection 5.2 we have:

$$\text{Singular Value} = \begin{bmatrix} 1 \\ 1 \\ 0 \\ 0 \end{bmatrix}$$

For subsection 5.3 we have:

$$\text{Singular Value} = \begin{bmatrix} 15.3452 \\ 1.4142 \\ 0.9979 \\ 0 \end{bmatrix}$$

Observability is more straightforward in case 2 because the singular value is higher.

6 Bonus

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