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AI1103: Assignment 2

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Download all python codes from

https://github.com/tanmaygar/AI-Course/blob/main/Assignment2/codes/problem_47.py

and latex-tikz codes from

https://github.com/tanmaygar/AI-Course/blob/main/Assignment2/Assignment2.tex

PROBLEM GATE-EC-2019-Q47:

A random variable X takes values -1 and +1 with probabilities 0.2 and 0.8, respectively. It is transmitted across a channel which adds noise N, so that the random variable at the channel output is Y = X + N. The noise N is independent of X, and is uniformly distributed over the interval [-2, 2]. The receiver makes a decision

$$\hat{X} = \begin{cases} -1, & \text{if} \quad Y \le \theta \\ +1, & \text{if} \quad Y \ge \theta \end{cases}$$

where the threshold $\theta \in [-1, 1]$ is chosen so as to minimize the probability of error $\Pr(\hat{X} \neq X)$. The minimum probability of error, rounded off to 1 decimal place, is?

SOLUTION:

We know that

$$X \in \{-1, +1\} \tag{0.0.1}$$

$$N \in [-2, 2]$$
 (0.0.2)

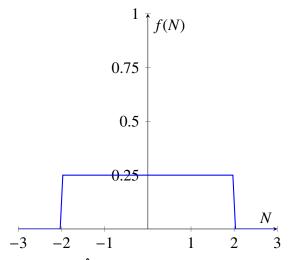
$$Y = X + N \tag{0.0.3}$$

$$Pr(X = -1) = 0.2$$
 (0.0.4)

$$Pr(X = +1) = 0.8$$
 (0.0.5)

Since N is uniformly distributed

 \therefore the probability distribution function of N is:



For $X \neq \hat{X}$ we need to check for each case. Integrating the p.d.f to find the probability for each case

$$\therefore \Pr(\theta < -1 + N) = \int_{\theta+1}^{2} \frac{1}{4} dN \qquad (0.0.6)$$
$$= \frac{1}{4} (1 - \theta) \qquad (0.0.7)$$

$$\therefore \Pr(\theta > N + 1) = \int_{-2}^{\theta - 1} \frac{1}{4} dN \qquad (0.0.8)$$
$$= \frac{1}{4} (1 + \theta) \qquad (0.0.9)$$

The probability of error:

$$\Pr(\hat{X} \neq X) = P(-1) \cdot P(\theta < -1 + N) + P(1) \cdot P(\theta > N + 1) \qquad (0.0.10)$$

Substituting (0.0.7) and (0.0.9) in (0.0.10). We get:

$$\Pr(\hat{X} \neq X) = 0.2 \cdot \frac{1}{4} (1 - \theta) + 0.8 \cdot \frac{1}{4} (1 + \theta)$$
(0.0.11)

On simplifying the equation we get

$$\Pr(\hat{X} \neq X) = \frac{1}{4} + \frac{3}{20}\theta$$
 (0.0.12)

Since this is a linear equation in θ , the minimum will occur at boundary points. Putting $\theta = +1$, we

get

$$\Pr(\hat{X} \neq X) = 0.4 \tag{0.0.13}$$

but on putting $\theta = -1$, we get

$$\Pr(\hat{X} \neq X) = 0.1$$
 (0.0.14)

Hence the value of probability of error is:

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$$\Pr(\hat{X} \neq X) = 0.1$$
 (0.0.16)