Probability Friday, November 6, 2015

Instructor: Professor Roychowdhury Due: Thursday, November 12, 2015

1. Problem 4.12 The cdf of the random variable X is given by:

$$F_x(x) = \begin{cases} 0 & x < -1\\ 0.5 & -1 \le x \le 0\\ (1+x)/2 & 0 \le x \le 1\\ 1 & x > 1 \end{cases}$$

- (a) Plot the cdf and identify the type of random variable.
- (b) Find $P[X \le -1], P[X = -1], P[X < 0.5], P[-0.5 < X < 0.5], P[x > -1], P[x \le 2], P[x > 3].$
- 2. Problem 4.13 A random variable X has cdf,

$$F_x(x) = \begin{cases} 0 & x < 0\\ 1 - \frac{1}{4}e^{-2x} & x \ge 0 \end{cases}$$

- (a) Plot the cdf and identify the type of random variable.
- (b) Find $P[X \le 2], P[X = 0], P[X < 0], P[2 < X < 6], P[x > 10].$
- 3. Problem 4.16 A random variable X has cdf,

$$F_x(x) = \begin{cases} 0 & x < 0\\ 0.5 + c\sin^2(\pi x/2) & 0 \le x \le 1\\ 1 & x > 1 \end{cases}$$

- (a) What values can c assume?
- (b) Plot the cdf.
- (c) Find P[X > 0].
- 4. Problem 4.17 A random variable X has cdf,

$$F_x(x) = \begin{cases} c(1-x^2) & -1 \le x \le 1\\ 0 & elsewhere. \end{cases}$$

- (a) Find c and plot the pdf.
- (b) Plot the cdf of X.
- (c) Find P[X = 0], P[0 < X < 0.5], P[|X 0.5| < 0.25].

- 5. Problem 4.38 A binary transmission system sends a 0 bit using a -1 voltage signal and a 1 bit by transmitting a +1, The received signal is corrupted by noise N that has a Laplacian distribution with parameter α . Assume that 0 bits and 1 bits are equiprobable.
 - (a) Find the pdf of the received signal Y = X + N, where X is the transmitted signal, given that a 0 was transmitted; that a 1 was transmitted.
 - (b) Suppose that the receiver decides a 0 was sent if Y < 0, and a 1 was sent if $Y \ge 0$. What is the probability that the receiver makes an error given that a +1 was transmitted? a -1 was transmitted?
 - (c) What is the overall probability of error?
- 6. Problem 4.66 Let X be a Gaussian random variable with mean m and variance σ^2 .
 - (a) Find $P[X \leq m]$.
 - (b) Find $P[|X m| < k\sigma]$, for $k = 1, 2, \dots, 6$.
 - (c) Find the value of k for which $Q(k) = P[X > m + k\sigma] = 10^{-j}$, for $j = 1, 2, \dots, 6$.