

Problem 1

$$(a) \mu_X(n) = E(X_n) = E\left[2\cos\left(\frac{n\pi}{8} + \phi\right)\right] = \int_0^{2\pi} 2\cos\left(\frac{n\pi}{8} + \phi\right) \frac{1}{2\pi} d\phi$$

$$= 0$$

$$(b) R_X(m, n) = E\left[4\cos\left(\frac{m\pi}{8} + \phi\right)\cos\left(\frac{n\pi}{8} + \phi\right)\right]$$

$$= 2\cos\left(\frac{(m-n)\pi}{8}\right)$$

$$(c) \mu_X(n) = \mu_X, R_X(m, n) = R_X(m-n) \rightarrow \text{Yes}$$

Problem 2

$$(a) \mu_X(t) = E[A \cos(\omega t + \theta)] = \frac{1}{2\pi} \int_0^{2\pi} A \cos(\omega t + \theta) d\theta = 0$$

$$(b) R_X(t_1, t_2) = A^2 E[\cos(\omega t_1 + \theta) \cos(\omega t_2 + \theta)]$$

$$= A^2 \int_0^{2\pi} \frac{1}{2\pi} (\cos(\omega(t_1 - t_2) + \cos(\omega(t_1 + t_2) + \theta)) d\theta$$

$$= \frac{A^2}{2} \cos(\omega(t_1 - t_2))$$

(c) (a), (b) Z-transform WSS proved