

DE DP Seminar 5

28.11.2023

Ex 2 from Seminar 4
Left-over last week:

2). $\Delta_0(t) = 0$

$\Delta_1(t) = 6$

$r = [1.1, 4.4, 3.7, 4.1, 3.8]$

Gaussian noise:

$$d(r, \Delta_0)^2 \underset{H_0}{\geq} d(r, \Delta_1)^2 + z^2 \ln(k)$$

$$\langle r, \Delta_0 \rangle - \frac{1}{2} E_0 \geq \langle r, \Delta_1 \rangle - \frac{1}{2} E_1 + \sigma^2 \ln(k)$$

$$K = \begin{cases} 1, \text{ M.L.} \\ \frac{P(H_0)}{P(H_1)}, \text{ MPE} = 2 \\ \frac{(C_{10} - C_{00}) \cdot P(H_0)}{(C_{01} - C_{11}) \cdot P(H_1)}, \text{ M.R.} = \frac{10}{15} \cdot 2 \end{cases}$$

~~Δ_0~~ $\Delta_0 = [0, 0, 0, 0, 0]$

$\Delta_1 = [6, 6, 6, 6, 6]$

$r = [1.1, 4.4, 3.7, 4.1, 3.8]$

$$d(a, b) = \sqrt{(a_1 - b_1)^2 + (a_2 - b_2)^2 + \dots + (a_n - b_n)^2}$$

$$d(r, \Delta_0)^2 = (1.1-0)^2 + (4.4-0)^2 + (3.7-0)^2 + (4.1-0)^2 + (3.8-0)^2 = 65.51$$

$$d(r, \Delta_1)^2 = (1.1-6)^2 + (4.4-6)^2 + (3.7-6)^2 + (4.1-6)^2 + (3.8-6)^2 = 40.31$$

M.L.: $65.51 \underset{H_0}{\geq} 40.31 \Rightarrow D_1$

MPE: $65.51 \underset{H_0}{\geq} 40.31 + 2 \cdot 1 \cdot \ln(2) \Rightarrow D_1$
small = 1.3

M.R.: $65.51 \underset{H_0}{\geq} 40.31 + 2 \cdot 1 \cdot \ln\left(\frac{10}{15} \cdot 2\right) \Rightarrow D_1$
small = 0.5

d). $P(H_0)$? such that M.P.E. $\Rightarrow D_0$

$$65.51 \underset{H_0}{\geq} 40.31 + 2 \cdot 1 \cdot \ln(k) \Rightarrow K$$

For D_0 : $40.31 + 2 \cdot \ln(k) > 65.51 \Leftrightarrow$

$$\Leftrightarrow \ln(k) > \frac{25.20}{2} = 12.6$$

$$\Leftrightarrow \ln(k) > 12.6 \quad | e^x$$

$$\Leftrightarrow K > e^{12.6}$$

M.P.E.: $K = \frac{P(H_0)}{P(H_1)} = \frac{P(H_0)}{1 - P(H_0)} > e^{12.6} \Leftrightarrow \left| (1 - P(H_0)) \right|$

$$P(H_0) > e^{12.6} - P(H_0) \cdot e^{12.6}$$

$$P(H_0) (1 + e^{12.6}) > e^{12.6}$$

$$P(H_0) > \frac{e^{12.6}}{1 + e^{12.6}} = 0.9999966$$

①
(from
Seminar 5)

$$\Delta_1(t) = 3 \cdot \sin(2\pi f_1 t)$$

$$\Delta_0(t) = 0$$

$$N(\mu=0, \sigma^2=1)$$

$$r = \{1.1, 4.4\}$$

$$t_1 = \frac{0.125}{f_1}$$

$$t_2 = \frac{0.625}{f_1}$$

$$\text{Decision (ML)} = ?$$

$$d(r, \Delta_0)^2 \geq d(r, \Delta_1)^2 + 2\sigma^2 \ln(K)$$


$$K=1$$

(ML)

$$r = \begin{bmatrix} 1.1 & 4.4 \end{bmatrix}$$

$$\Delta_0 = \begin{bmatrix} 0 & 0 \end{bmatrix}$$

$$\Delta_1 = \begin{bmatrix} 2.12 & -2.12 \end{bmatrix}$$

$$\sin\left(\frac{3\pi}{8}\right) \rightarrow \sin\left(\frac{5\pi}{8}\right)$$


$$\Delta_1(t_1) = 3 \cdot \sin\left(2\pi \cancel{f_1} \cdot \frac{0.125}{\cancel{f_1}}\right) = 3 \sin(0.375\pi) = 2.12 ?$$

$$\Delta_1(t_2) = 3 \cdot \sin\left(2\pi \cancel{f_1} \cdot \frac{0.625}{\cancel{f_1}}\right) = -2.12$$

$$d(r, \Delta_0)^2 = 1.1^2 + 4.4^2 = 20.57$$

$$d(r, \Delta_1)^2 = (1.1 - 2.12)^2 + (4.4 + 2.12)^2 = 43.55$$

$$\text{ML: } K=1 \Rightarrow \text{Small}$$