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EEE/ECE F311

Communication Systems

Tutorial-9

Date : 14/10/2025

Date : 16/10/2025

Q1. A continuous random variable X has the probability density function (PDF)

$$f_X(x) = \begin{cases} 2x, & 0 \leq x \leq 1 \\ 0, & \text{otherwise} \end{cases}$$

(a) verify that $f_X(x)$ is a valid PDF.

(b) Find CDF, $F_X(x)$ ~~is it true?~~

(c) compute $P(0.25 \leq X \leq 0.75)$

(d) Find $P(X > 0.5)$

Q2. find CDF for $f_x(x) = \begin{cases} \frac{1}{b-a} & \text{for } a < x < b \\ 0 & \text{elsewhere} \end{cases}$

Q3. Consider a WSS random process $X(t)$ with

$$R_X(\tau) = e^{-a|\tau|},$$

where a is a positive real number. Find the PSD of $X(t)$.

Q4. A random process $\{X(t)\}$ is applied to a network with response $h(t) = te^{-bt}u(t)$, where $b > 0$ is a constant. The cross function of $X(t)$ with the output $Y(t)$ is known to have the same *i. e* ACF $\cdot R_{XY}(\tau) = \tau e^{-b\tau}u(\tau)$. Find the ACF of the output $\{Y(t)\}$. (ACF-Autocorrelation function)

Q5. Assume a random process $\{X(t)\}$ is given to a system with for system

transfer function $H(\omega) = \begin{cases} 1 & \text{for } |\omega| \leq \omega_0 \\ 0 & \text{else} \end{cases}$

If the ACF of input is $\frac{N_0}{2} \delta(\tau)$, find the ACF of output.