

3.6

(a)

$$Z \in (-\infty, +\infty)$$

Thus, Set

$$W = |Z - f(B)| \in [0, +\infty)$$

$$\begin{aligned} \sum_Z P(Z = z | B_1, B_2, \dots, B_n) &= \left(\frac{1-\alpha}{1+\alpha} \right) \sum_{z=-\infty}^{+\infty} \alpha^{|Z-f(B)|} \\ &= \left(\frac{1-\alpha}{1+\alpha} \right) \left(\sum_{z=-\infty}^{-1} \alpha^{|Z-f(B)|} + \alpha^0 + \sum_{z=1}^{+\infty} \alpha^{|Z-f(B)|} \right) \\ &= \left(\frac{1-\alpha}{1+\alpha} \right) \left(2 \sum_{w=1}^{+\infty} \alpha^w + 1 \right) = \left(\frac{1-\alpha}{1+\alpha} \right) \left(\frac{2\alpha}{1-\alpha} + 1 \right) \\ &= \left(\frac{1-\alpha}{1+\alpha} \right) \left(\frac{1+\alpha}{1-\alpha} \right) = 1 \end{aligned}$$

(b)

Sample N times:

$$B_1, B_2, \dots, B_k, \dots, B_{10} \sim P(B_k = 1) = \frac{1}{2}$$

Estimate from ratio:

$$\begin{aligned}
P(B_i = 1|Z = 128) &\approx \frac{\sum_{j=1}^N I(1, (B_i)_j) P(Z = 128|B_1, B_2, \dots, B_{10})}{\sum_{j=1}^N P(Z = 128|B_1, B_2, \dots, B_{10})} \\
&= \frac{\sum_{j=1}^N I(1, (B_i)_j) \left(\frac{1-\alpha}{1+\alpha}\right) \alpha^{|128-f(B)|}}{\sum_{j=1}^N \left(\frac{1-\alpha}{1+\alpha}\right) \alpha^{|128-f(B)|}} \\
&= \frac{\sum_{j=1}^N I(1, (B_i)_j) \left(\frac{1}{10}\right)^{|128-f(B)|}}{\sum_{j=1}^N \left(\frac{1}{10}\right)^{|128-f(B)|}}
\end{aligned}$$

Where

$$\begin{aligned}
f(B) &= \sum_{i=1}^{10} 2^i B_i \\
i &\in \{2, 5, 8, 10\}
\end{aligned}$$

(c)

