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| Started on | Sunday, 15 October 2023, 12:30 PM |
| State | Finished |
| Completed on | Sunday, 15 October 2023, 12:54 PM |
| Time taken | 24 mins |
| Grade | 10.00 out of 10.00 (100%) |

Question **1**

Correct

Mark 1.00 out of 1.00

🚩 Flag question

In the context of estimation, the probability density function (PDF) of the observations, viewed as a function of the unknown parameter h is termed as the

Select one:

- ☐ Objective Function
- ☐ Cost Function
- ☐ Estimation Function
- ☒ Likelihood Function ✓

Your answer is correct.

The correct answer is: Likelihood Function

Question **2**

Correct

Mark 1.00 out of 1.00

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Consider the wireless sensor network (WSN) estimation scenario described in lectures with each observation $y(k) = h + v(k)$, for $1 \leq k \leq N$, i.e. number of observations is N and i.i.d. real Gaussian noise samples of variance σ^2 . The likelihood $p(\bar{\mathbf{y}}; h)$ of the parameter h , where $\bar{\mathbf{y}} = [y(1) \ y(2) \ \dots \ y(N)]^T$ is

Select one:

- ☐ $\left(\frac{1}{2\pi\sigma^2}\right)^{\frac{N}{2}} e^{-\frac{1}{2\sigma^2} \sum_{k=1}^N (y(k)-h)}$
- ☐ $\left(\frac{1}{2\pi\sigma^2}\right)^{\frac{N}{2}} e^{-\frac{1}{2\sigma^2} \sum_{k=1}^N |y(k)-h|}$
- ☒ $\left(\frac{1}{2\pi\sigma^2}\right)^{\frac{N}{2}} e^{-\frac{1}{2\sigma^2} \sum_{k=1}^N (y(k)-h)^2}$ ✓
- ☐ $\left(\frac{1}{2\pi\sigma^2}\right)^{\frac{N}{2}} e^{-\frac{1}{2\sigma^2} (\sum_{k=1}^N y(k)-h)^2}$

Your answer is correct.

The correct answer is: $\left(\frac{1}{2\pi\sigma^2}\right)^{\frac{N}{2}} e^{-\frac{1}{2\sigma^2} \sum_{k=1}^N (y(k)-h)^2}$

Question **3**

Correct

Mark 1.00 out of 1.00

🚩 Flag question

Consider the wireless sensor network (WSN) estimation scenario described in lectures with each observation $y(k) = h + v(k)$, for $1 \leq k \leq N$, i.e. number of observations is N and i.i.d. real Gaussian noise samples of variance σ^2 . As the number of samples N increases, the spread of estimate around the true parameter

Select one:

- ☒ Decreases ✓
- ☐ Increases
- ☐ Remains constant
- ☐ Cannot be determined

Your answer is correct.

The correct answer is: Decreases

Question **4**

Correct

Mark 1.00 out of 1.00

🚩 Flag question

Consider the wireless sensor network (WSN) estimation scenario described in lectures with each observation $y(k) = h + v(k)$, for $1 \leq k \leq 4$, with the observations given as $y(1) = -2$, $y(2) = 1$, $y(3) = -1$, $y(4) = -2$. What is the maximum likelihood estimate \hat{h} of the unknown parameter h ?

Select one:

- ☐ $-\frac{1}{4}$
- ☐ $\frac{3}{4}$
- ☐ $\frac{1}{4}$
- ☒ -1 ✓

Your answer is correct.

The correct answer is: -1

Question **5**

Correct

Mark 1.00 out of 1.00

🚩 Flag question

Consider the wireless sensor network (WSN) estimation scenario described in lectures with each observation $y(k) = h + v(k)$, for $1 \leq k \leq 4$, i.e. number of observations $N = 4$ and IID Gaussian noise samples of variance $\sigma^2 = 1$. What is the variance of the maximum likelihood estimate \hat{h} of the unknown parameter h ?

Select one:

- ☐ $\frac{1}{2}$
- ☒ $\frac{1}{4}$ ✓
- ☐ 1
- ☐ $\frac{1}{8}$

Your answer is correct.

The correct answer is: $\frac{1}{4}$

Question **6**

Correct

Mark 1.00 out of 1.00

🚩 Flag question

Let $\bar{\mathbf{x}} = [-1 \ 1 \ 1 \ -1]^T$ denote the vector of transmitted pilot symbols and $\bar{\mathbf{y}} = [-1 \ -1 \ 2 \ 3]^T$ denote the corresponding received symbol vector. The maximum likelihood estimate of the channel coefficient h is,

Select one:

- ☒ $-\frac{1}{4}$ ✓
- ☐ $-\frac{1}{2}$
- ☐ $-\frac{3}{4}$
- ☐ $\frac{1}{8}$

Your answer is correct.

The correct answer is: $-\frac{1}{4}$

Question **7**

Correct

Mark 1.00 out of 1.00

🚩 Flag question

Consider the fading channel estimation problem with i.i.d. Gaussian noise of zero-mean and variance $\sigma^2 = 1$ and pilot vector $\bar{\mathbf{x}} = [-1 \ 1 \ 1 \ -1]^T$. The variance of the ML estimate \hat{h} is,

Select one:

- ☐ 2
- ☐ 1
- ☒ $\frac{1}{4}$ ✓
- ☐ $\frac{1}{2}$

Your answer is correct.

The correct answer is: $\frac{1}{4}$

Question **8**

Correct

Mark 1.00 out of 1.00

🚩 Flag question

Consider the fading channel estimation problem where $\bar{\mathbf{x}}$ denotes the complex vector of transmitted pilot symbols. Let $v(k)$ be i.i.d. symmetric complex Gaussian noise with zero-mean and variance σ^2 . The variance of the maximum likelihood estimate \hat{h} is

Select one:

- ☐ $\frac{\sigma^2}{\bar{\mathbf{x}}^T \bar{\mathbf{x}}}$
☐ $\sigma^2 \frac{\bar{\mathbf{x}}^T \bar{\mathbf{y}}}{\bar{\mathbf{x}}^T \bar{\mathbf{x}}}$
☒ $\frac{\sigma^2}{\bar{\mathbf{x}}^H \bar{\mathbf{x}}} \checkmark$
☐ $\sigma^2 \frac{\bar{\mathbf{x}}^H \bar{\mathbf{y}}}{\bar{\mathbf{x}}^H \bar{\mathbf{x}}}$

Your answer is correct.

The correct answer is: $\frac{\sigma^2}{\bar{\mathbf{x}}^H \bar{\mathbf{x}}}$

Question **9**

Correct

Mark 1.00 out of 1.00

🚩 Flag question

Consider the fading channel estimation problem with $\bar{\mathbf{x}} = [1 + j \quad -1 + j \quad -1 - j \quad -1 + j]^T$ and $\bar{\mathbf{y}} = [-j \quad 1 \quad -j \quad 1]^T$. The maximum likelihood estimate of the channel coefficient h is,

Select one:

- ☐ $\frac{1}{4} + \frac{1}{4}j$
☒ $-\frac{1}{4} - \frac{1}{4}j \checkmark$
☐ $\frac{1}{4}j$
☐ $-\frac{1}{2}$

Your answer is correct.

The correct answer is: $-\frac{1}{4} - \frac{1}{4}j$

Question **10**

Correct

Mark 1.00 out of 1.00

🚩 Flag question

The Fisher information $I(h)$ for estimation of a parameter h given the likelihood $p(\bar{\mathbf{y}}; h)$ is

Select one:

- ☐ $\frac{1}{E\left\{\left(\frac{\partial}{\partial h} \ln p(\bar{\mathbf{y}}; h)\right)^2\right\}}$
☒ $E\left\{\left(\frac{\partial}{\partial h} \ln p(\bar{\mathbf{y}}; h)\right)^2\right\} \checkmark$
☐ $E\left\{\frac{\partial}{\partial h} p(\bar{\mathbf{y}}; h)\right\}$
☐ $E\left\{\left(\frac{\partial}{\partial h} p(\bar{\mathbf{y}}; h)\right)^2\right\}$

Your answer is correct.

The correct answer is: $E\left\{\left(\frac{\partial}{\partial h} \ln p(\bar{\mathbf{y}}; h)\right)^2\right\}$

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