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**State** Finished

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**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

🚩 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  $\sigma^2$ . The likelihood  $p(\bar{y}; h)$  of the parameter  $h$ , where  $\bar{y} = [y(1) \ y(2) \ \dots \ y(N)]^T$  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  $\sigma^2$ . 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  $\sigma^2$ . The variance of the maximum likelihood estimate  $\hat{h}$  is

Select one:

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

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:

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

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:

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

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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