

Started on	Friday, 6 October 2023, 10:50 PM
State	Finished
Completed on	Friday, 6 October 2023, 11:15 PM
Time taken	24 mins 26 secs
Grade	10.00 out of 10.00 (100%)

Question **1**

Correct

Mark 1.00 out of 1.00

🚩 Flag question

Let  $X$  be a Gaussian RV with mean 2 and variance 2. Its PDF is given as

Select one:

- ☐  $\frac{1}{\sqrt{4\pi}} e^{-\frac{(x-2)^2}{8}}$
- ☒  $\frac{1}{\sqrt{4\pi}} e^{-\frac{(x-2)^2}{4}}$  ✓
- ☐  $\frac{1}{\sqrt{8\pi}} e^{-\frac{(x-2)^2}{8}}$
- ☐  $\frac{1}{\sqrt{8\pi}} e^{-\frac{(x-2)^2}{4}}$

Your answer is correct.

The correct answer is:  $\frac{1}{\sqrt{4\pi}} e^{-\frac{(x-2)^2}{4}}$

Question **2**

Correct

Mark 1.00 out of 1.00

🚩 Flag question

The unknown quantity that is to be estimated is termed the

Select one:

- ☐ Variable
- ☐ Gaussian
- ☐ Random
- ☒ Parameter ✓

Your answer is correct.

The correct answer is: Parameter

Question **3**

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 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  $1 \leq k \leq N$ , i.e. number of observations is  $N$  and i.i.d. real Gaussian noise samples of variance  $\sigma^2$ . The parameter  $h$  is deterministic and unknown. The distribution of  $y(k)$  is

Select one:

- ☐ Gaussian with mean 0 and variance  $\sigma^2$
- ☐ Exponential with mean 0 and variance  $\sigma^2$
- ☒ Gaussian with mean  $h$  and variance  $\sigma^2$  ✓
- ☐ Laplacian with mean  $h$  and variance  $\sigma^2$

Your answer is correct.

The correct answer is: Gaussian with mean  $h$  and variance  $\sigma^2$ 

## 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  $1 \leq k \leq N$ , 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:

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

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 6

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:

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

Your answer is correct.

The correct answer is: Decreases

## Question 7

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  $N$ . The ML estimate given by the sample mean has the following property.

Select one:

- ☐ It is unbiased
- ☐ Gaussian distributed
- ☒ All of the these ✓
- ☐ Variance decreases as  $1/N$  where  $N$  is number of observations

Your answer is correct.

The correct answer is: All of the these

## Question 8

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  $y(1) = -1$ ,  $y(2) = -2$ ,  $y(3) = 1$ ,  $y(4) = 3$ . What is the maximum likelihood estimate  $\hat{h}$  of the unknown parameter  $h$  ?

Select one:

- ☐ -1/4
- ☐ 3/4
- ☒ 1/4 ✓
- ☐ -3/2

Your answer is correct.

The correct answer is: 1/4

## Question 9

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  $1 \leq k \leq 4$ . What is the mean of the maximum likelihood estimate  $\hat{h}$  of the unknown parameter  $h$  ?

Select one:

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

Your answer is correct.

The correct answer is:  $h$

Question **10**

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  $\sigma^2 = 4$ . What is the variance of the maximum likelihood estimate  $\hat{h}$  of the unknown parameter  $h$  ?

Select one:

☐ 1/2☐ 1/4☒ 1 ✓☐ 1/8

Your answer is correct.

The correct answer is: 1

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