

EE 3008. Random Process Tutorial Questions

Q1) A coin is tossed three times. What is the probability of two heads and one tail?

Q2) Given that the random variable X has density function

$$f(x) = \begin{cases} 2x & 0 < x < 1 \\ 0 & \text{otherwise} \end{cases}$$

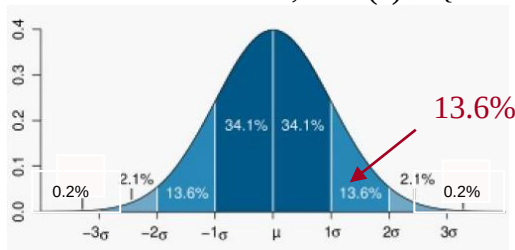
Find $\Pr(0.5 < x < 3/4)$ and $\Pr(-0.5 < x < 0.5)$.

Q3) Find the mean value and the variance of a random variable X that is uniformly distributed over the interval $[1, 4]$.

Q4) A signal can take any value between 0 and $A/2$ with equal probability. What is its mean value and average power?

Q5) A signal can take any value between $-A/2$ and $A/2$ with equal probability. What is its mean value and average power?

Q6) For the PDF below, find (a) $\Pr\{-2\sigma < X < \mu\}$, (b) $\Pr\{-\sigma < X < 2\sigma\}$ and (c) $\Pr\{X < 3\sigma\}$.



Q7) A random variable X is distributed as

$$f_X(x) = (3\sqrt{\pi})^{-1} e^{\frac{-(x+1)^2}{9}}$$

- (a) Find the mean $E[x]$ and variance $E[(x-E[x])^2]$;
- (b) Find $\Pr\{x \geq -1\}$;
- (c) Find $\Pr\{-4 \leq x \leq 0.8\}$.

Q8) Height of students at a particular year follows normal a distribution with mean 165 cms and standard $\sigma = 5$ cms. Find the probability that height of a student is (i) more than 177 cms, (ii) less than 162 cms and (iii) more than 162 cms.

Q9) Let n be an AWGN with $\sigma=2$ and η be the integral of n in $[2.5, 2.51]$. Find $\Pr\{\eta > 1\}$.

Q10) Let n be an AWGN with $\sigma=3$ and η be the integral of n in $[-2, -1.99]$. Find $\Pr\{\eta > 1\}$.

Q11) Let n be an AWGN with $\sigma=2$ and $y = -6+n$. Let z be the integral of y in $[2.5, 2.51]$. Find $\Pr\{z > 0\}$.

Q12) Let n be an AWGN with $\sigma=2$ and $y=-50+n$. Let z be the integral of y in $[2.5, 2.51]$. Find $\Pr\{z > 0\}$. Discuss the effect of changing the constant from -6 in the previous question to -50 in this question?

Q13) Let n be an AWGN with $\sigma=2$ and $y=-50+n$. Let z be the integral of y in $[2.5, 2.54]$. Find $\Pr\{z > 0\}$. Discuss the effect of increasing the integration duration.

Q14) Suppose we are transmitting a variable v , which can be either 1 or -1. Suppose during the transmission v is distorted by a Gaussian random variable n with zero mean and variance σ^2 , so the receiver actually receives $x=v+n$. What is the probability of error at the receiver?

Q15) Let $y = x + \xi$ with $x = \pm 1$ with equal probability and ξ a random variable. The decision rule is

$$\hat{x} = \begin{cases} -1, & \text{if } y < 0 \\ +1, & \text{if } y > 0 \end{cases}$$

(a) Let $\xi = 0$ with $\Pr = 0.6$, $\xi = +2$ with $\Pr = 0.2$ and $\xi = -2$ with $\Pr = 0.2$. Find the overall BER.

(b) Let $\xi = 0$ with $\Pr = 0.2$, $\xi = +2$ with $\Pr = 0.4$ and $\xi = -2$ with $\Pr = 0.4$. Find the overall BER.

(c) Can you find a better detection strategy for the situation in (b)?

Table 1: Values of $Q(x)$ for $0 \leq x \leq 9$

x	$Q(x)$	x	$Q(x)$	x	$Q(x)$	x	$Q(x)$
0.00	0.5	2.30	0.010724	4.55	2.6823×10^{-6}	6.80	5.231×10^{-12}
0.05	0.48006	2.35	0.0093867	4.60	2.1125×10^{-6}	6.85	3.6925×10^{-12}
0.10	0.46017	2.40	0.0081975	4.65	1.6597×10^{-6}	6.90	2.6001×10^{-12}
0.15	0.44038	2.45	0.0071428	4.70	1.3008×10^{-6}	6.95	1.8264×10^{-12}
0.20	0.42074	2.50	0.0062097	4.75	1.0171×10^{-6}	7.00	1.2798×10^{-12}
0.25	0.40129	2.55	0.0053861	4.80	7.9333×10^{-7}	7.05	8.9459×10^{-13}
0.30	0.38209	2.60	0.0046612	4.85	6.1731×10^{-7}	7.10	6.2378×10^{-13}
0.35	0.36317	2.65	0.0040246	4.90	4.7918×10^{-7}	7.15	4.3389×10^{-13}
0.40	0.34458	2.70	0.003467	4.95	3.7107×10^{-7}	7.20	3.0106×10^{-13}
0.45	0.32636	2.75	0.0029798	5.00	2.8665×10^{-7}	7.25	2.0839×10^{-13}
0.50	0.30854	2.80	0.0025551	5.05	2.2091×10^{-7}	7.30	1.4388×10^{-13}
0.55	0.29116	2.85	0.002186	5.10	1.6983×10^{-7}	7.35	9.9103×10^{-14}
0.60	0.27425	2.90	0.0018658	5.15	1.3024×10^{-7}	7.40	6.8092×10^{-14}
0.65	0.25785	2.95	0.0015889	5.20	9.9644×10^{-8}	7.45	4.667×10^{-14}
0.70	0.24196	3.00	0.0013499	5.25	7.605×10^{-8}	7.50	3.1909×10^{-14}
0.75	0.22663	3.05	0.0011442	5.30	5.7901×10^{-8}	7.55	2.1763×10^{-14}
0.80	0.21186	3.10	0.0009676	5.35	4.3977×10^{-8}	7.60	1.4807×10^{-14}
0.85	0.19766	3.15	0.00081635	5.40	3.332×10^{-8}	7.65	1.0049×10^{-14}
0.90	0.18406	3.20	0.00068714	5.45	2.5185×10^{-8}	7.70	6.8033×10^{-15}
0.95	0.17106	3.25	0.00057703	5.50	1.899×10^{-8}	7.75	4.5946×10^{-15}
1.00	0.15866	3.30	0.00048342	5.55	1.4283×10^{-8}	7.80	3.0954×10^{-15}
1.05	0.14686	3.35	0.00040406	5.60	1.0718×10^{-8}	7.85	2.0802×10^{-15}
1.10	0.13567	3.40	0.00033693	5.65	8.0224×10^{-9}	7.90	1.3945×10^{-15}
1.15	0.12507	3.45	0.00028029	5.70	5.9904×10^{-9}	7.95	9.3256×10^{-16}
1.20	0.11507	3.50	0.00023263	5.75	4.4622×10^{-9}	8.00	6.221×10^{-16}
1.25	0.10565	3.55	0.00019262	5.80	3.3157×10^{-9}	8.05	4.1397×10^{-16}
1.30	0.0968	3.60	0.00015911	5.85	2.4579×10^{-9}	8.10	2.748×10^{-16}
1.35	0.088508	3.65	0.00013112	5.90	1.8175×10^{-9}	8.15	1.8196×10^{-16}
1.40	0.080757	3.70	0.0001078	5.95	1.3407×10^{-9}	8.20	1.2019×10^{-16}
1.45	0.073529	3.75	8.8417×10^{-5}	6.00	9.8659×10^{-10}	8.25	7.9197×10^{-17}
1.50	0.066807	3.80	7.2348×10^{-5}	6.05	7.2423×10^{-10}	8.30	5.2056×10^{-17}
1.55	0.060571	3.85	5.9059×10^{-5}	6.10	5.3034×10^{-10}	8.35	3.4131×10^{-17}
1.60	0.054799	3.90	4.8096×10^{-5}	6.15	3.8741×10^{-10}	8.40	2.2324×10^{-17}
1.65	0.049471	3.95	3.9076×10^{-5}	6.20	2.8232×10^{-10}	8.45	1.4565×10^{-17}
1.70	0.044565	4.00	3.1671×10^{-5}	6.25	2.0523×10^{-10}	8.50	9.4795×10^{-18}
1.75	0.040059	4.05	2.5609×10^{-5}	6.30	1.4882×10^{-10}	8.55	6.1544×10^{-18}
1.80	0.03593	4.10	2.0658×10^{-5}	6.35	1.0766×10^{-10}	8.60	3.9858×10^{-18}
1.85	0.032157	4.15	1.6624×10^{-5}	6.40	7.7688×10^{-11}	8.65	2.575×10^{-18}
1.90	0.028717	4.20	1.3346×10^{-5}	6.45	5.5925×10^{-11}	8.70	1.6594×10^{-18}
1.95	0.025588	4.25	1.0689×10^{-5}	6.50	4.016×10^{-11}	8.75	1.0668×10^{-18}
2.00	0.02275	4.30	8.5399×10^{-6}	6.55	2.8769×10^{-11}	8.80	6.8408×10^{-19}
2.05	0.020182	4.35	6.8069×10^{-6}	6.60	2.0558×10^{-11}	8.85	4.376×10^{-19}
2.10	0.017864	4.40	5.4125×10^{-6}	6.65	1.4655×10^{-11}	8.90	2.7923×10^{-19}
2.15	0.015778	4.45	4.2935×10^{-6}	6.70	1.0421×10^{-11}	8.95	1.7774×10^{-19}
2.20	0.013903	4.50	3.3977×10^{-6}	6.75	7.3923×10^{-12}	9.00	1.1286×10^{-19}
2.25	0.012224						