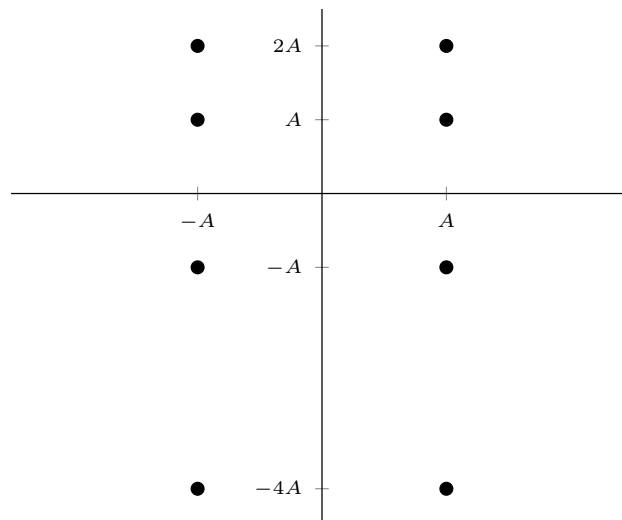


1. [4 points] State whether the following statements are **True** or **False** with a short justification (half a page or less).
  - (a) Suppose that  $\phi_1(t), \phi_2(t), \dots, \phi_M(t)$  is an orthonormal basis for the set of signals  $s_1(t), s_2(t), \dots, s_N(t)$ . Then  $M \geq N$ .
  - (b) A sum of Gaussian random variables is always a Gaussian random variable.
  - (c) In a binary hypothesis testing situation with equally likely hypotheses, the probability of decision error of the optimal decision rule is always less than or equal to  $\frac{1}{2}$ .
  - (d) Suppose we have to choose two signals from a set of three distinct signals  $\{s_1(t), s_2(t), s_3(t)\}$  to transmit a single bit over an AWGN channel. We should pick the pair of signals  $s_i(t)$  and  $s_j(t)$  such that  $\|s_i - s_j\|$  is maximum where  $i, j \in \{1, 2, 3\}$  and  $i \neq j$ .
2. [6 points] Consider the following binary hypothesis testing problem where the hypotheses are equally likely.

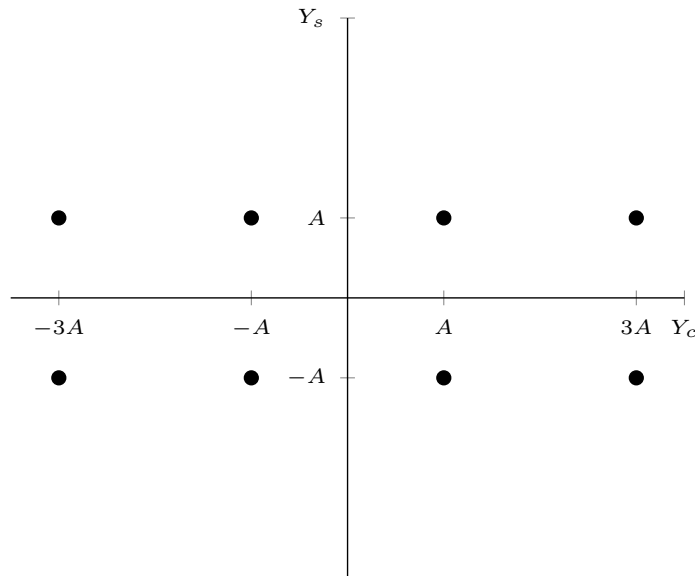
$$\begin{aligned} H_0 &: Y \sim U[a, b] \\ H_1 &: Y \sim U[c, d] \end{aligned}$$

where  $U$  denotes the uniform distribution and  $a, b, c, d$  are real numbers satisfying  $a < c < d < b$ .

- (a) Derive the optimal decision rule.
  - (b) Find the decision error probability of the optimal decision rule.
3. [6 points] For the below constellation of 8 symbols, assume that the transmitted symbol is corrupted by adding  $N = N_c + jN_s$  where  $N_c$  and  $N_s$  are independent Gaussian random variables with zero mean and variance  $\frac{N_0}{2}$ . All the constellation points are equally likely to be transmitted. Calculate the following for the optimal decision rule in terms of  $E_b$  and  $N_0$ .
    - (a) The intelligent union bound on the exact error probability.
    - (b) The nearest neighbor approximation of the exact error probability.



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4. [6 points] For the below constellation of 8 symbols, assume that the transmitted symbol is corrupted by adding  $N = N_c + jN_s$  where  $N_c$  and  $N_s$  are independent Gaussian random variables with zero mean and variance  $\frac{N_0}{2}$ . All the constellation points are equally likely to be transmitted. Calculate the BER performance of the ML receiver under a Gray mapping in terms of  $E_b$  and  $N_0$ .



5. (a) [3 points] Let  $b \geq 1$  be an integer. For  $M = 2^b$ , suppose  $M$  **orthogonal** real signals  $s_i(t)$ ,  $i = 1, \dots, M$  are used for transmitting  $b$  bits over a real AWGN channel with PSD  $\frac{N_0}{2}$ . If all the signals have the same energy  $E$  and are equally likely to be transmitted, derive the following as a function of  $E$ ,  $N_0$ ,  $b$  or  $M$  when the optimal receiver is used.
- The union bound on the symbol error probability
  - The nearest neighbor approximation of the symbol error probability
- (b) [3 points] Suppose we use the  $M$  signals in the previous part to form a set of  $2M$  real signals

$$\{s_1(t), s_2(t), \dots, s_M(t), -s_1(t), -s_2(t), \dots, -s_M(t)\}.$$

So the set contains  $M$  signals and their negative versions. These  $2M$  signals are used for transmitting  $b + 1$  bits over a real AWGN channel with PSD  $\frac{N_0}{2}$ . If all the  $2M$  signals are equally likely to be transmitted, derive the following as a function of  $E$ ,  $N_0$ ,  $b$  or  $M$  when the optimal receiver is used.

- The union bound on the symbol error probability
  - The nearest neighbor approximation of the symbol error probability
6. [6 points] Suppose  $N_1, N_2$  are independent Gaussian random variables each having mean 0 and variance  $\sigma^2 > 0$ . The variance  $\sigma^2$  is assumed to be known. We observe two observations  $Y_1, Y_2$  given by

$$\begin{aligned} Y_1 &= \lambda + N_1 - N_2, \\ Y_2 &= 2\lambda + N_1 + N_2. \end{aligned}$$

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(a) Find the ML estimator of the parameter  $\lambda$ .

(b) Find the mean and variance of the ML estimator.

7. [6 points] Suppose we observe  $Y_i$ ,  $i = 1, 2, \dots, M$  such that

$$Y_i \sim \text{Uniform} \left[ -\frac{\theta}{2}, 2\theta \right]$$

where  $Y_i$ 's are independent and  $\theta$  is unknown. Assume  $\theta \geq 0$ . Derive the ML estimator of  $\theta$ .