1. (5 points) Determine an orthonormal basis for the signals $s_1(t) = p_1(t) + jp_2(t)$, $s_2(t) = p_2(t) + jp_3(t)$, $s_3(t) = p_3(t) + jp_1(t)$ where $p_1(t)$, $p_2(t)$, and $p_3(t)$ are defined as follows.





$$u(t) = \sum_{n=-\infty}^{\infty} b_n p(t - nT)$$

where $p(t) = I_{[0,T)}(t)$ and the symbol b_n is the obtained by mapping 00 to amplitude -3A, 01 to amplitude -A, 11 to amplitude A, and 10 to amplitude 3A. Assume that the message bits used to generate b_n are independent and equally likely to be zero or one. Simplify your answer such that it does not contain any infinite summations. The formula for the PSD is as follows.

$$S_u(f) = \frac{|P(f)|^2}{T} \sum_{k=-\infty}^{\infty} R_b[k] e^{-j2\pi k fT}$$

3. (5 points) Consider the random process X(t) resulting from a sinusoid with random phase.

$$X(t) = A\cos\left(2\pi f_c t + \Theta\right)$$

where A and f_c are constants and Θ is uniformly distributed on $[-\pi, \pi]$.

- (a) Show that X(t) is wide-sense stationary.
- (b) Find the power spectral density of X(t).
- 4. Consider the random process X(t) resulting from an amplitude modulated pulse train given by

$$X(t) = \sum_{i=-\infty}^{\infty} A_i p(t - iT)$$

where the A_i 's are independent and identically distributed discrete random variables which are equally likely to be ± 1 and p(t) is a unit pulse of duration T i.e. p(t) = 1 for $t \in [0, T)$ and 0 otherwise.

- (a) (2 points) Prove that X(t) is not wide-sense stationary.
- (b) (3 points) Prove that X(t) is wide-sense cyclostationary with respect to time interval T.
- 5. (5 points) Consider jointly Gaussian random variables X_1 and X_2 with $E[X_1] = 1$, $E[X_2] = -2$, $var(X_1) = 4$, $var(X_2) = 1$, and $cov(X_1, X_2) = -2$.
 - (a) Find the probability $P[2X_1 3X_2 < 6]$ in terms of the Q function.
 - (b) Suppose that $Z = X_1 aX_2$ where $a \neq 0$. Find the constant a such that Z is independent of X_1 .