

1. Let X be a Gaussian random variable with mean $\mu = -3$ and variance $\sigma^2 = 4$. Express the following probabilities in terms of the Q function with positive arguments.

- (a) [1 point] $P[X > 5]$
 (b) [1 point] $P[X < -1]$
 (c) [1 point] $P[1 < X < 4]$
 (d) [2 points] $P[X^2 + X > 2]$

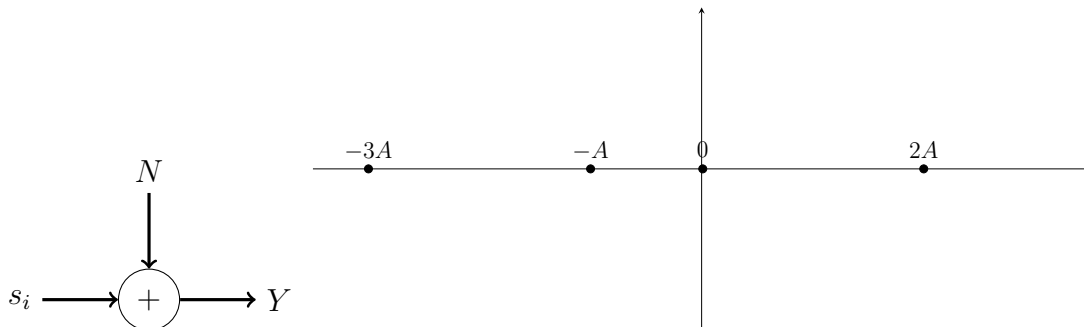
2. [5 points] Consider the following binary hypothesis testing problem where the hypotheses H_0 and H_1 have prior probabilities π_0 and π_1 respectively. Assume that $\mu_1 > \mu_0$ and $\pi_0 \neq \pi_1$.

$$H_0 : Y \sim \mathcal{N}(\mu_0, \sigma^2)$$

$$H_1 : Y \sim \mathcal{N}(\mu_1, \sigma^2)$$

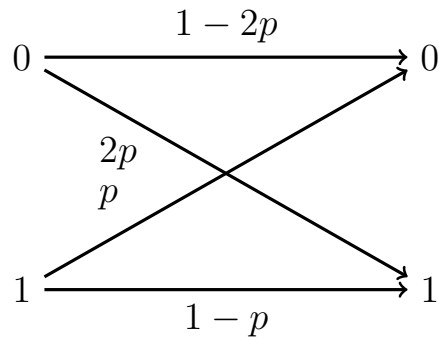
Derive the optimal decision rule which minimizes the probability of decision error. Show your steps.

3. [5 points] The constellation $s_0 = -3A, s_1 = -A, s_2 = 0, s_3 = 2A$ is corrupted by noise N which is a zero mean Gaussian random variable having variance σ^2 . Assume all four constellation points are equally likely to be transmitted.



- (a) Find the optimal decision rule based on the observation Y . Show your steps.
 (b) Find the average probability of decision error for the optimal decision rule. Express your final answer in terms of the Q function. Show your steps.

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4. [5 points] Suppose the input to the following binary channel is equally likely to be 0 or 1. The arrow labels signify the transition probabilities. For example, the label $1 - 2p$ signifies that the probability of seeing a 0 at the channel output conditioned on the channel input being 0 is $1 - 2p$. Based on the output of the channel, we would like to make a decision about the input bit. Assuming $0 \leq p < \frac{1}{2}$, derive the following:



- (a) The optimal decision rule which minimizes the probability of decision error.
- (b) The minimum probability of decision error of the optimal decision rule as a function of p .