

1. [5 points] Let  $p(t)$  be a signal which is nonzero in the interval  $[0, T]$  with Fourier transform  $P(f)$ . Suppose  $u(t)$  is a polar NRZ signal given by

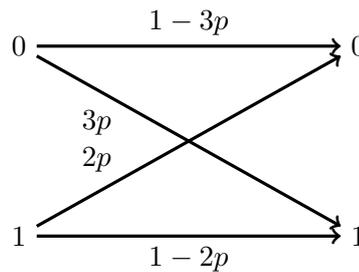
$$u(t) = \sum_{n=-\infty}^{\infty} b_n p(t - nT)$$

where the symbols  $b_n$  are independent and identically distributed with probability mass function  $\Pr[b_n = A] = \Pr[b_n = -A] = \frac{1}{2}$  for some real value  $A > 0$ .

Suppose  $v(t) = u(t) + u(t - T)$ . Derive the power spectral density of  $v(t)$ . Simplify your answer such that it does not contain any infinite summations. *Hint: The formula for the power spectral density of a line code signal  $u(t)$  is given by*

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

2. [5 points] Suppose the input to the following binary channel is equally likely to be 0 or 1. Based on the output of the channel, we would like to make a decision about the input bit.



Assuming  $0 \leq p < \frac{1}{3}$ , derive the following:

- The optimal decision rule which minimizes the probability of decision error.
  - The minimum probability of decision error of the optimal decision rule as a function of  $p$ .
3. [5 points] Consider the following ternary hypothesis testing problem where the hypotheses are equally likely.

$$\begin{aligned} H_1 &: Y \sim U[-1, 1], \\ H_2 &: Y \sim U[-2, 2], \\ H_3 &: Y \sim U[-3, 3], \end{aligned}$$

where  $U[a, b]$  denotes the uniform distribution between real numbers  $a$  and  $b$ .

- Derive the optimal decision rule.
- Find the decision error probability of the optimal decision rule.

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4. [5 points] Suppose  $X_1, X_2, X_3, X_4$  are jointly Gaussian random variables. We are also given that  $X_1, X_2, X_3, X_4$  are independent random variables.

All four random variables have variance  $\sigma^2 > 0$ .  $X_1$  and  $X_2$  have mean  $\mu > 0$  while  $X_3$  and  $X_4$  have mean  $2\mu$ .

Consider the following binary hypothesis testing problem where the hypotheses are equally likely.

$$H_1 : \mathbf{Y} = \begin{bmatrix} X_1 \\ X_2 + X_3 \\ X_4 \end{bmatrix},$$

$$H_2 : \mathbf{Y} = \begin{bmatrix} X_3 \\ X_1 + X_4 \\ X_2 \end{bmatrix}.$$

- (a) Derive the optimal decision rule. Show your steps and simplify the rule as much as possible.
- (b) Find the decision error probability of the optimal decision rule.