

- [5 points] Let  $\phi_1(t), \phi_2(t), \dots, \phi_N(t)$  be non-zero signals which are pairwise orthogonal, i.e.  $\langle \phi_i, \phi_j \rangle = 0$  for  $i \neq j$ . Show that  $\phi_1(t), \phi_2(t), \dots, \phi_N(t)$  are linearly independent.
- [5 points] Let  $\phi_1(t), \phi_2(t), \phi_3(t)$  be real unit energy signals which are orthogonal, i.e.  $\|\phi_1\|^2 = \|\phi_2\|^2 = \|\phi_3\|^2 = 1$  and  $\langle \phi_1, \phi_2 \rangle = \langle \phi_2, \phi_3 \rangle = \langle \phi_3, \phi_1 \rangle = 0$ .

Determine an orthonormal basis for the set of signals  $s_1(t), s_2(t), s_3(t)$  which are given by the following equations where  $j = \sqrt{-1}$ .

$$\begin{aligned} s_1(t) &= \phi_1(t) - \phi_2(t) + j[\phi_1(t) + \phi_2(t)], \\ s_2(t) &= \phi_1(t) + j[\phi_2(t) - \phi_3(t)] \\ s_3(t) &= 2\phi_3(t). \end{aligned}$$

- [10 points] Let  $\phi_1(t), \phi_2(t), \phi_3(t)$ , and  $\phi_4(t)$  be real unit energy signals which are pairwise orthogonal, i.e.  $\|\phi_1\|^2 = \|\phi_2\|^2 = \|\phi_3\|^2 = \|\phi_4\|^2 = 1$  and  $\langle \phi_i, \phi_j \rangle = 0$  for  $i \neq j$ . Let  $\psi_1(t)$  to  $\psi_3(t)$  be given by

$$\begin{aligned} \psi_1(t) &= \phi_1(t) + \phi_2(t) + \phi_3(t) + \phi_4(t), \\ \psi_2(t) &= \phi_1(t) + \phi_2(t) - \phi_3(t) - \phi_4(t), \\ \psi_3(t) &= \phi_1(t) - \phi_2(t) + \phi_3(t) - \phi_4(t). \end{aligned}$$

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

$$\begin{aligned} H_1 &: y(t) = \psi_1(t) + n(t) \\ H_2 &: y(t) = \psi_2(t) + n(t) \\ H_3 &: y(t) = \psi_3(t) + n(t) \end{aligned}$$

Let the observed signal be given by  $y(t) = 2\psi_1(t) + \psi_2(t)$ . Find the output of the optimal decision rule. You have to show the calculations which lead to your answer.