## Homework Set #1

The intention is that you do the exercises yourself. Oral discussion (without using pen/paper) between students is allowed, but the solution should be written down individually. The homework must be submitted one day before each tutorial session either on paper (before 6 PM) or via email (before mid night). Every correctly solved problem gives 1 point, partially correct gives 0.5 point, mostly wrong 0 point.

Numbers below refer to problems in the text book: Amos Lapidoth, "A Foundation in Digital Communication".

- 1. Exercise 12.1
- 2. Exercise 12.2
- 3. Exercise 12.3
- 4. Exercise 13.1
- 5. Exercise 13.2
- 6. Exercise 13.3

(Hint for Ex. 13.3: Consider the following example: Let  $X_{\nu}$  be a stochastic process defined as

$$X_{\nu} = \begin{cases} -1 & \text{with prob.} = \frac{1}{2} \\ +1 & \text{with prob.} = \frac{1}{2} \end{cases} \quad \text{for odd values of } \nu \text{ in } \mathbb{Z},$$
$$X_{\nu} = \begin{cases} -\sqrt{\frac{3}{2}} & \text{with prob.} = \frac{1}{3} \\ 0 & \text{with prob.} = \frac{1}{3} \\ +\sqrt{\frac{3}{2}} & \text{with prob.} = \frac{1}{3} \end{cases} \quad \text{for even values of } \nu \text{ in } \mathbb{Z}, \qquad (1)$$

and let  $Y_{\nu} = g(X_{\nu}) = X_{\nu}^4$ . Is  $X_{\nu}$  WSS? Is  $Y_{\nu}$  WSS? What can you conclude from this example?)

- 7. Exercise 13.6
- 8. Exercise 13.7
- 9. Exercise 13.8

Solutions due November 09, 2016 Instructor: Tobias J. Oechtering, Email: oech@kth.se, Assistant: Minh Thanh Vu, Email: mtvu@kth.se