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EE321

First Exam

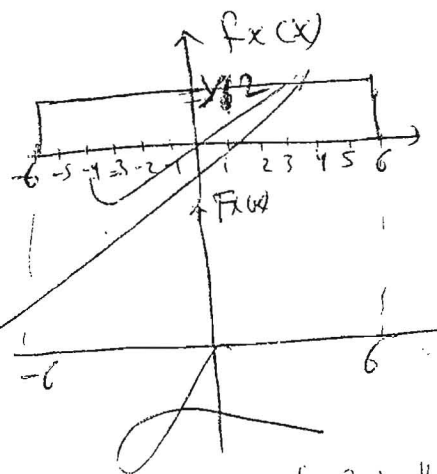
Time: 1 Hours

Q1: A uniform random voltage X can have  $-6 \leq x \leq 6$ , a quantizer divides X in 5 subsets and generate random variable Y having values as giving in the following table

$x_i \leq X \leq x_{i+1}$	$-6 < x \leq -3$	$-3 < x \leq -1$	$-1 < x \leq 1$	$1 < x \leq 3$	$3 < x \leq 6$
Y=yi	-4	-2	0	2	4

- a) sketch  $f_x(x)$ ,  $F_x(x)$
- b) find and sketch  $f_y(y)$
- c) find the following probabilities  $P\{Y \leq 1.5\}$ ,  $P\{Y \leq 10\}$ ,  $P\{Y < -6\}$
- d) Find  $E[Y]$ ,  $\sigma_Y^2$ ,  $\sigma_x^2$

$$f_x(x) = \begin{cases} \frac{1}{12}, & -6 \leq x \leq 6 \\ 0, & \text{o.w} \end{cases}$$



$$F_x(x) = \int_{-\infty}^x f_x(x) dx = \int_{-6}^x \frac{1}{12} dx = \frac{1}{12} (x + 6)$$

$$F_x(x) = \begin{cases} \frac{x+6}{12}, & -6 \leq x \leq 6 \\ 0, & x < -6 \\ 1, & x > 6 \end{cases}$$

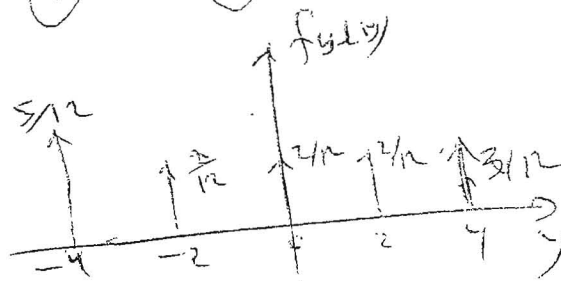
$$f_y(y) = \left(\frac{5}{12}\right) \delta(y+4) + \left(\frac{2}{12}\right) \delta(y+2) + \left(\frac{2}{12}\right) \delta(y) + \left(\frac{2}{12}\right) \delta(y-2) + \left(\frac{3}{12}\right) \delta(y-4)$$

c)  $P\{Y \leq 1.5\} = P\{Y = -4\} + P\{Y = -2\} + P\{Y = 0\}$

$$= \frac{2}{12} + \frac{2}{12} + \frac{2}{12} = \frac{6}{12} = \frac{1}{2}$$

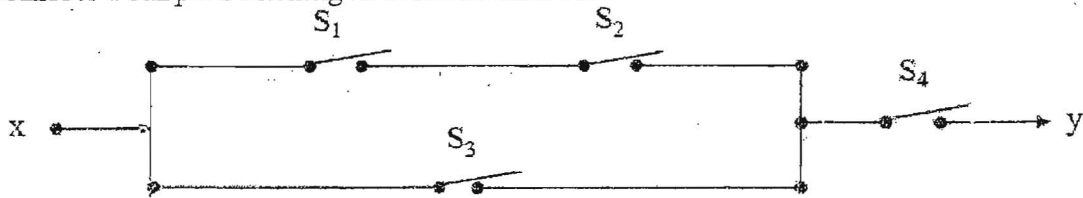
$P\{Y \leq 10\} = 1$

$P\{Y < -6\} = 0$



$\sigma_x^2 = E[x^2] - \bar{x}^2$   
 $\sigma_x^2 = 12 - 0 = 12$

Q2: A) Consider a simple switching network as follows:



Define:  $A_k = \{\text{switch } S_k \text{ fails}\}$ ,  $k = 1, 2, 3, 4$ ,  $\Pr[A_k] = p$   
 Find the probability that the path between  $x$  and  $y$  is established.

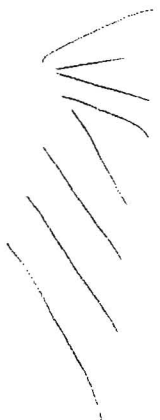
$$\begin{aligned}
 & P(\bar{A}_1 \cap \bar{A}_2 \cap \bar{A}_4) \cup (\bar{A}_3 \cap \bar{A}_4) \\
 &= P(\bar{A}_1 \bar{A}_2 \bar{A}_4) + P(\bar{A}_3 \cap \bar{A}_4) - P(\bar{A}_1 \bar{A}_2 \bar{A}_3 \cap \bar{A}_4) \\
 &= (1-p)(1-p)(1-p) + (1-p)(1-p) - (1-p)^4
 \end{aligned}$$

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B) Consider a sequence of 3 binary numbers (occurring randomly). What is the probability that there are more 1's than 0's given that the first bit (from the left) is a 1.

$$P(\text{more 1's than 0's} \mid \text{first bit is 1}) = P(\text{more 1's and 0's} \cap \text{first bit is 1})$$

001  
010  
011



000  
001  
010  
011  
100  
101  
110  
111

X

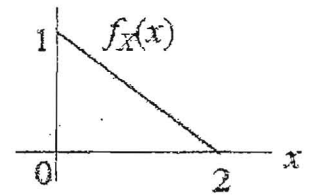
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$P(\text{more 1's than 0's} \mid \text{given})$

$$\left( \frac{2}{3} \right)$$

Q3: The PDF of a random variable  $X$  is given by the figure shown

- Write an expression of  $f_X(x)$ ,  $F_X(x)$
- Find the mean, the second moment, and the variance of  $X$
- Now consider a random variable  $Y = 2X + 3$ , find  $f_Y(y)$
- Determine the mean and the variance of  $2X + 3$ .



$$\begin{pmatrix} 2, 0 \\ 0, 1 \end{pmatrix}$$

$$m = \frac{0-1}{2} = -\frac{1}{2}$$

$$y - 0 = -\frac{1}{2}(x - 2)$$

$$f_X(x) = y = -\frac{1}{2}(x - 2)$$

$$f_X(x) = \begin{cases} -\frac{1}{2}(x-2) & , 0 \leq x \leq 2 \\ 0 & , \text{o.w.} \end{cases}$$

$$\begin{aligned} F_X(x) &= \int_{-\infty}^x f_X(z) dz = \int_0^x -\frac{1}{2}(z-2) dz \\ &= \frac{-1}{2} \left[ \frac{z^2}{2} - 2z \right]_0^x \\ &= \frac{-1}{2} \left[ \frac{x^2}{2} - 2x \right] , 0 \leq x < 2 \\ &= \frac{-x^2}{4} + x \end{aligned}$$

~~$$F_X(x) = \frac{-x^2}{4} + x , 0 \leq x < 2$$~~

$$F_X(x) = \begin{cases} 1 & , x > 2 \\ \frac{-x^2}{4} + x & , 0 \leq x < 2 \\ 0 & , x < 0 \end{cases}$$

$$\text{جدا } \sigma_y^2 = \sigma_{2X+3}^2 = \frac{4}{9}$$

$$b) \bar{x} = E[X] = \int_{-\infty}^{\infty} x f_X(x) dx = \int_0^2 x \left( -\frac{1}{2}(x-2) \right) dx$$

$$= -\frac{1}{2} \int_0^2 x^2 - 2x dx$$

$$= -\frac{1}{2} \left[ \frac{x^3}{3} - 2x^2 \right]_0^2$$

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Q4:

A certain large city averages three murders per week and their occurrences follow a Poisson distribution.

- What is the probability that there will be five or more murders in a given week?
- On the average, how many weeks a year can this city expect to have no murders?
- How many weeks per year (average) can the city expect the number of murders per week to equal or exceed the average number per week?

For Poisson RV

$$P_{X(x)} = \frac{e^{-b} b^k}{k!} \delta(x-k)$$

$k=0$

$\lambda = 3$  murders per week

$b = 3$

a)  $P\{\text{will be five or more murders}\} = P\{X \geq 5\} = 1 - P\{X < 5\}$

$$= 1 - \{P\{K=0\} + P\{K=1\} + P\{K=2\} + P\{K=3\} + P\{K=4\}\}$$

$$= 1 - \left( e^{-3} \frac{3^0}{0!} + e^{-3} \frac{3^1}{1!} + e^{-3} \frac{3^2}{2!} + e^{-3} \frac{3^3}{3!} + e^{-3} \frac{3^4}{4!} \right)$$

$$= 1 - e^{-3} (1 + 3 + 4.5 + 4.5 + 3.375)$$

$= 0.1847$



b)  $P\{K=0\}$

$b = \lambda T = (3)(52) = 156$

$$= \frac{e^{-156} (156)^0}{0!} = 3$$

$P\{X=0\}$   
52 weeks  
 $= 259$   
week

~~$= \frac{b}{\ln 3} = \frac{156}{\ln 3} = 150.98$~~

c)

$P\{\text{not at all}\} = P\{X > 156\}$

b)  $P\{X > 3\}$   
 $= 1 - P\{X < 3\}$   
 $= 49$  weeks

$= 1 - P\{X < 3\}$

$$= 1 - \left( e^{-3} \left( \frac{3^0}{0!} + \frac{3^1}{1!} + \frac{3^2}{2!} \right) \right)$$