

Solved Problems In Random Processes

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Problem Let $X(t)$ be a random process with mean function $\mu_X(t)$ and autocorrelation function $R_X(s,t)$ ($X(t)$ is not necessarily a WSS process). Let $Y(t)$ be given by $Y(t) = \int_{-\infty}^t X(\tau) h(t-\tau) d\tau$ where $h(t)$ is the impulse response of the system.

Solved Problems - Probability, Statistics and Random Processes
Solved Problems - Probability, Statistics and Random Processes Solved Problems In Random Processes Example 5 A random process is defined by $X(t) = T + (1 - t)T$ where T is a uniform random variable in $(0,1)$. (a) Page 1/3

Solved Problems In Random Processes
Let Y_1, Y_2, Y_3, \dots be a sequence of i.i.d. random variables with mean $E Y_i = 0$ and $Var(Y_i) = 4$. Define the discrete-time random process $\{X(n), n \geq 0\}$ as $X(n) = Y_1 + Y_2 + \dots + Y_n$, for all $n \geq 0$. Find $E X(n)$ and $R_X(m, n)$, for all $n, m \geq 0$.

Solved Problems - Probability, Statistics and Random Processes
Example 1. Consider the two-state, continuous-time Markov process with transition rate diagram for some positive constants A and B . The generator matrix is given by $Q = \begin{bmatrix} -A & A \\ B & -B \end{bmatrix}$. Solve the forward Kolmogorov equation for a given initial distribution

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Example 5 A random process is defined by $X(t) = T + (1 - t)T$ where T is a uniform random variable in $(0,1)$. (a) Find the cdf of $X(t)$. (b) Find $m_X(t)$ and $C_X(t_1, t_2)$. Solution Given that $X(t) = T + (1 - t)T$, where T is uniformly distributed over $(0,1)$, we then have $P[X(t) \leq x] = P[T \leq x + (1 - t)T]$; $P[T \leq y] = (0 < y < 1) y$; $P[T \leq y] = (0 < y < 1) y$. Write $x + (1 - t)T = y$, then

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Statistical Characteristics of a Random Process, Stationarity – More Problems 1. Consider random process $X(t) = A \cos(\omega t + \theta)$, where A is constant, θ is random process that is 1st order stationary and does not depend on t . θ is random variable. Find the conditions that θ should satisfy to make random process $X(t)$ wide sense stationary. Hint: consider autocorrelation

Problem Sheet 1 Examples of Random Processes
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