

ECE 313: Conflict Final Exam

Tuesday, December 13, 2016

7 p.m. — 10 p.m.

ECEB 1013

1. [14 points] A drawer contains 4 black, 6 red, and 8 yellow socks. Two socks are selected at random from the drawer.

- (a) What is the probability the two socks are of the same color?

Solution: Let $B, R,$ and Y denote the sets of black, red, and yellow socks, with cardinalities 4, 6, and 8, respectively. A suitable choice of sample space for this experiment is

$$\Omega = \{S : |S| = 2 \text{ and } S \subset B \cup R \cup Y\},$$

where S represents the set of two socks selected. The cardinality of Ω is

$$|\Omega| = \binom{4+6+8}{2} = \binom{18}{2} = 153.$$

Let F be the event $F = \{S : |S| = 2 \text{ and } S \subset B \text{ or } S \subset R \text{ or } S \subset Y\}$. Then,

$$|F| = \binom{4}{2} + \binom{6}{2} + \binom{8}{2} = 6 + 15 + 28 = 49.$$

Thus,

$$P(F) = \frac{49}{153}.$$

- (b) What is the conditional probability both socks are yellow given they are of the same color?

Solution: Let $G = \{S : |S| = 2 \text{ and } S \subset Y\}$. Note that $G \subset F$ and $|G| = \binom{8}{2} = 28$. Therefore,

$$P(G|F) = \frac{P(FG)}{P(F)} = \frac{P(G)}{P(F)} = \frac{28}{49} = \frac{4}{7}.$$

2. [14 points] The two parts of this problem are unrelated.

- (a) Suppose $A, B,$ and C are events for a probability experiment such that B and C are mutually independent, $P(A) = P(B^c) = P(C) = 0.5$, $P(AB) = P(AC) = 0.3$, and $P(ABC) = 0.1$. Fill in the probabilities of all events in a Karnaugh map. Show your work but use the map on the right to depict your final answer.

Solution: Start filling $P(ABC) = 0.1$.

Then use $P(CA) = 0.3$ to get $P(CAB^c) = P(CA) - P(CAB) = 0.3 - 0.1 = 0.2$.

Similarly, use $P(BA) = 0.3$ to get $P(BAC^c) = P(BA) - P(BAC) = 0.3 - 0.1 =$

0.2.

Then, use independence of C and B to get $P(CBA^c) = P(CB) - P(BAC) = P(C)P(B) - P(BAC) = 0.5^2 - 0.1 = 0.15$.

Then, use $P(B) = 0.5$ to get $P(C^cBA^c) = P(B) - P(BAC) - P(BAC^c) - P(CBA^c) = 0.5 - 0.1 - 0.2 - 0.15 = 0.05$.

Similarly, use $P(C) = 0.5$ to get $P(CB^cA^c) = P(C) - P(CAB^c) - P(CBA) - P(CBA^c) = 0.5 - 0.2 - 0.1 - 0.15 = 0.05$.

Then, use $P(A) = 0.5$ to get $P(AB^cC^c) = P(A) - P(CAB^c) - P(CBA) - P(CAB^c) = 0.5 - 0.2 - 0.1 - 0.2 = 0$.

Finally, the remaining probability to add to one is $P(C^cB^cA^c) = 0.25$.

B^c		B		
0.25	0.05	0.15	0.05	A^c
0	0.2	0.1	0.2	A
C^c	C		C^c	

- (b) Let A, B be two disjoint events on a sample space Ω . Obtain a formula for the probability of A occurring before B in an infinite sequence of independent trials.

Solution: A and B occur with probabilities $P(A)$ and $P(B)$, respectively. Consider the first trial:

First Trial: Either A occurs or B occurs or neither A nor B occurs.

- If A occurs, then the probability that A occurs before B is 1.
- If B occurs, then the probability that A occurs before B is 0.
- If neither A nor B occurs, then the process starts over.

Let s be the probability that neither A nor B occurs at any independent trial. Then $s = 1 - P(A) - P(B)$ due to $A \cap B = \emptyset$. Therefore,

$$\begin{aligned} P(A \text{ before } B) &= P(A) + sP(A) + s^2P(A) + \cdots + s^nP(A) + \cdots \\ &= P(A) \sum_{n=0}^{\infty} s^n = P(A) \frac{1}{1-s} = \frac{P(A)}{P(A) + P(B)}. \end{aligned}$$

Alternatively: Let s be the probability that neither A nor B occurs in a given independent trial. If neither A nor B occurs on the first trial, then the process starts over. So $P(A \text{ before } B) = P(A) + sP(A \text{ before } B)$. Solving this equation for $P(A \text{ before } B)$ yields $P(A \text{ before } B) = \frac{P(A)}{1-s} = \frac{P(A)}{P(A)+P(B)}$.

3. [20 points] Bob performs an experiment comprising a series of independent trials. On each trial, he simultaneously flips a set of three fair coins.

- (a) Given that Bob has just had a trial with all 3 coins landing on tails, what is the probability that both of the next two trials will also have this result?

Solution: Since the trials are independent, the given information is irrelevant. $P(\text{next 2 trials result in 3 tails}) = (1/8)^2 = 1/64$.

- (b) Whenever all three coins land on the same side in any given trial, Bob calls the trial a success. Obtain the pmf for K , the number of trials up to, but not including, the second success.

Solution: The probability that 1 success comes in the first k trials, where the next trial will result in the second success, can be expressed as:

$$p_K(k) = \binom{k}{1} \left(\frac{1}{4}\right)^2 \left(\frac{3}{4}\right)^{k-1}$$

- (c) Alice conducts an experiment like Bob's, except that she uses 4 coins for the first trial, and then she obeys the following rule: Whenever all of the coins land on the same side in a trial, Alice permanently removes one coin from the experiment and continues with the trials. She follows this rule until the third time she removes a coin, at which point the experiment ceases. Obtain $E[N]$, where N is the number of trials in Alice's experiment.

Solution: N the number of trials in Alice's experiment, can be expressed as the sum of 3 independent random variables, X , Y , and Z . X is the number of trials until Alice removes the first coin, Y the number of additional trials until she removes the second coin, and Z the additional number until she removes the third coin. We see that X is a geometric random variable with parameter $1/8$, Y is geometric with parameter $1/4$, and Z geometric with parameter $1/2$. Hence,

$$E[N] = E[X] + E[Y] + E[Z] = 8 + 4 + 2 = 14.$$

4. [14 points] Suppose S and T represent the lifetimes of two phones, the lifetimes are independent, and each has the exponential distribution with parameter $\lambda = 1$.

- (a) Obtain $P\{|S - T| \leq 1\}$.

Solution: $P\{|S - T| \leq 1\} = \int \int_R e^{-u} e^{-v} du dv$, where R is the infinite strip in the positive quadrant defined by $R = \{u \geq 0, v \geq 0, |u - v| \leq 1\}$. The complement of R in the positive quadrant is the union of the region $S_1 = \{u \geq 1, 0 \leq v \leq u - 1\}$ below R , and a similar region, S_2 , above R . By symmetry, $P\{(S, T) \in S_1\} = P\{(S, T) \in S_2\}$ so that $P\{|S - T| \leq 1\} = 1 - 2P\{(S, T) \in S_1\}$. Since

$$\begin{aligned} P\{(S, T) \in S_1\} &= \int_0^\infty \int_{v+1}^\infty e^{-u-v} du dv \\ &= \int_0^\infty e^{-v} \int_{v+1}^\infty e^{-u} du dv \\ &= \int_1^\infty e^{-2v-1} dv = \frac{e^{-1}}{2}, \end{aligned}$$

it follows that $P\{|S - T| \leq 1\} = 1 - e^{-1}$.

ALTERNATIVELY, $|S - T|$ is the remaining lifetime of the other phone, after one phone fails. By the memoryless property of the exponential distribution, it follows that $|S - T|$ has the same distribution as S or T . So $P\{|S - T| \leq 1\} = 1 - e^{-1}$.

(b) Let $Z = (S - 1)^2$. Obtain $f_Z(c)$, the pdf of Z , for all c .

Solution: Clearly $P\{Z \geq 0\} = 1$. For $c \geq 0$, $F_Z(c) = P\{(S - 1)^2 \leq c\} = P\{-\sqrt{c} \leq S - 1 \leq \sqrt{c}\} = P\{1 - \sqrt{c} \leq S \leq 1 + \sqrt{c}\}$. So

$$F_Z(c) = \begin{cases} 0 & c < 0 \\ \int_{1-\sqrt{c}}^{1+\sqrt{c}} e^{-u} du = e^{-1+\sqrt{c}} - e^{-1-\sqrt{c}} & 0 \leq c < 1 \\ \int_0^{1+\sqrt{c}} e^{-u} du = 1 - e^{-1-\sqrt{c}} & c \geq 1 \end{cases}$$

Differentiating with respect to c yields

$$f_Z(c) = \begin{cases} 0 & c < 0 \\ \frac{e^{-1+\sqrt{c}} + e^{-1-\sqrt{c}}}{2\sqrt{c}} & 0 \leq c < 1 \\ \frac{e^{-1-\sqrt{c}}}{2\sqrt{c}} & c \geq 1 \end{cases}$$

5. [20 points] An X-ray source transmits photons towards a detector at mean rate $\lambda = 8$ photons/msec according to a Poisson process. Suppose each photon transmitted is detected independently with probability $p = 0.25$.

(a) What is the pdf of the time the fifth photon is transmitted (measured in msec)?

Solution: The distribution of the r^{th} arrival has the Erlang distribution with parameters λ and r . Taking $r = 5$ and $\lambda = 8$ gives the pdf: $f(t) = \frac{\lambda^5 t^4}{24} e^{-8t}$ for $t \geq 0$.

(b) Given n photons are transmitted in a certain period, what is the probability k photons are detected. (Assume $n \geq 1$ and $0 \leq k \leq n$.)

Solution: Each photon transmitted represents an independent trial, with probability of success (i.e. detection) equal to p . Thus, the number detected has the binomial distribution with parameters n and p . So $P\{k \text{ photons detected}\} = \binom{n}{k} (0.25)^k (0.75)^{n-k}$.

(c) What is the pmf for the number of photons *detected* in an interval of duration 10 msec? Simplify your answer as much as possible. (Hint: Let X denote the number of photons transmitted and Y the number detected. Obtain the pmf of Y using the law of total probability.)

Solution: In the notation of the hint, Y has the Poisson distribution with parameter $10\lambda = 80$, and, given $Y = n$, X has the binomial distribution with parameters n and p . Thus, $p_{Y,X}(n, k) = \frac{(80)^n e^{-80}}{n!} \binom{n}{k} p^k (1-p)^{n-k}$. To find the marginal pmf, p_Y ,

we sum over n :

$$\begin{aligned} p_Y(k) &= \sum_{n=k}^{\infty} \frac{(80)^n e^{-80}}{n!} \binom{n}{k} p^k (1-p)^{n-k} \\ &= \frac{p^k 80^k e^{-80}}{k!} \sum_{n=k}^{\infty} \frac{(80(1-p))^{n-k}}{(n-k)!} \\ &= \frac{(80p)^k e^{-80}}{k!} e^{80(1-p)} = \frac{e^{-20} (20)^k}{k!} \end{aligned}$$

That is, the number of photons detected has the Poisson distribution with parameter (i.e. mean) 20. (Note: So independent subsampling maps one Poisson distribution to another. The same property is easily seen for the binomial distribution, and therefore also for the Poisson distribution.)

6. [22 points] Suppose that a point (X, Y) is picked uniformly in the triangle $\{(x, y) | 0 \leq x \leq 1, 0 \leq y \leq x\}$.

- (a) Obtain $f_{X,Y}(u, v)$, the joint pdf of X and Y , for all u and v .

Solution: The triangle has base one and height one, so it has area of $\frac{1}{2}$. Hence, the joint pdf is two inside the triangle and zero outside. That is,

$$f_{X,Y}(u, v) = \begin{cases} 2 & 0 \leq u \leq 1, 0 \leq v \leq u \\ 0 & \text{otherwise} \end{cases}$$

- (b) Obtain $f_{Y|X}(v|u)$, the conditional pdf of Y given X , for all u and v .

Solution: The conditional pdf $f_{Y|X}(v|u)$ will be constant because the joint pdf is constant, and for each fixed $u \in (0, 1)$, $0 \leq v \leq u$. Hence, $f_{Y|X}(v|u) = \frac{1}{u}$ for $u \in (0, 1)$ and $0 \leq v \leq u$. The conditional pdf $f_{Y|X}(v|u)$ is not defined for $u \notin (0, 1)$ because the marginal of X is zero there.

- (c) Calculate $E[Y|X = u]$.

Solution: From part (b), given $X = u \in (0, 1)$, Y is $\sim Uniform[0, u]$. Thus,

$$E[Y|X = u] = \frac{u}{2}.$$

- (d) Compute $E[(X - Y)^2|X = u]$.

Solution: From part (b), given $X = u \in (0, 1)$, Y is $\sim Uniform[0, u]$. Thus,

$$E[(X - Y)^2|X = u] = \int_0^u (u - y)^2 f_{Y|X}(v|u) dv = \int_0^u (u - y)^2 \frac{1}{u} dv = \frac{1}{u} \int_0^u v^2 dv = \frac{u^2}{3}.$$

7. [18 points] Suppose two different data streams, S_1 and S_2 , share a communication channel. S_1 transmits on any given day with probability $\frac{2}{3}$, while S_2 transmits on the other days. Let X be the number of bits per hour sent over the channel. If S_1 transmits, X is a geometric random variable with parameter $p = \frac{2}{3}$, whereas if S_2 transmits, X is a geometric random variable with parameter $p = \frac{1}{2}$. You have no way to find out who is transmitting except by observing the number of bits sent.

- (a) Suppose you use the following rule to decide who is transmitting today, based on observation of the data rate for one hour, X :

- If $X > 1$, say S_1
- If $X = 1$, say S_2

What is the probability that this rule makes an error?

Solution: Let $\pi_1 = P\{S_1 \text{ transmits}\} = \frac{2}{3}$, and let $\pi_2 = P\{S_2 \text{ transmits}\} = 1 - \pi_1 = \frac{1}{3}$. Let $p_1(k)$ be the probability that $X = k$ if S_1 transmits, so $p_1(k) = \frac{1}{3}^{k-1} \frac{2}{3}$. Let $p_2(k)$ be the probability that $X = k$ if S_2 transmits, so $p_2(k) = \frac{1}{2}^{k-1} \frac{1}{2} = \frac{1}{2}^k$. Then

$$\begin{aligned} P\{\text{error}\} &= P\{\text{error}|S_1 \text{ transmits}\}P\{S_1 \text{ transmits}\} + P\{\text{error}|S_2 \text{ transmits}\}P\{S_2 \text{ transmits}\} \\ &= P\{X = 1|S_1 \text{ transmits}\}\pi_1 + P\{X > 1|S_2 \text{ transmits}\}\pi_2 = p_1(1)\pi_1 + [1 - p_2(1)]\pi_2 \\ &= \frac{2}{3} \frac{2}{3} + \frac{1}{2} \frac{1}{3} = \frac{11}{18} \end{aligned}$$

- (b) The maximum likelihood decision rule for this hypothesis testing problem can be stated as:

- If $X \geq k_{ML}$, say S_2 transmits.
- Otherwise, say S_1 transmits.

for some positive integer value k_{ML} . Obtain the value of k_{ML} .

Solution: The maximum likelihood decision rule is to say S_2 transmits if X takes on a value k such that:

$$1 < \frac{p_2(k)}{p_1(k)} = \frac{\frac{1}{2}^k}{\frac{2}{3} \frac{1}{3}^{k-1}} = \frac{1}{2} \left(\frac{3}{2}\right)^k$$

The likelihood ratio $\frac{1}{2} \left(\frac{3}{2}\right)^k$ is strictly increasing in k and its values for $k = 1, 2$ are $\frac{3}{4}, \frac{9}{8}$, respectively, So $k_{ML} = 2$.

8. [18 points] Suppose that X, Y are jointly Gaussian random variables with $\mu_X = \mu_Y = 0$ and $\sigma_X = \sigma_Y = 1$. Let their correlation coefficient be ρ with $|\rho| < 1$. Based on (X, Y) , we define the following random variables:

$$\begin{aligned} W &= \left(\frac{1}{2\sqrt{1+\rho}} + \frac{1}{2\sqrt{1-\rho}}\right) X + \left(\frac{1}{2\sqrt{1+\rho}} - \frac{1}{2\sqrt{1-\rho}}\right) Y \\ Z &= \left(\frac{1}{2\sqrt{1+\rho}} - \frac{1}{2\sqrt{1-\rho}}\right) X + \left(\frac{1}{2\sqrt{1+\rho}} + \frac{1}{2\sqrt{1-\rho}}\right) Y \end{aligned}$$

- (a) Are W, Z jointly Gaussian? Justify your answer.

Solution: Since X, Y are jointly Gaussian, every linear combination $aX + bY$ is Gaussian. Every linear combination of W, Z corresponds to a linear combination of X, Y . Therefore, it will be Gaussian. This implies that W, Z are jointly Gaussian.

(b) Obtain $f_{W,Z}(w, z)$.

Solution: Clearly, $\mu_W = \mu_Z = 0$. For the variances, we have:

$$\sigma_W^2 = \text{Cov}(W, W) = \frac{1 - \rho^2}{(1 + \rho)(1 - \rho)} = 1$$

and similarly $\sigma_Z^2 = 1$. Finally, by performing the calculations,

$$\text{Cov}(W, Z) = 0,$$

i.e., $\rho_{W,Z} = 0$. Therefore, W, Z are uncorrelated. Since they are jointly Gaussian, they are independent. This shows that

$$f_{WZ}(w, z) = f_W(w)f_Z(z) = \frac{1}{\sqrt{2\pi}}e^{-\frac{w^2}{2}} \frac{1}{\sqrt{2\pi}}e^{-\frac{z^2}{2}} = \frac{1}{2\pi}e^{-\frac{w^2+z^2}{2}},$$

for $w, z \in (-\infty, +\infty)$.

(c) Obtain the MMSE estimator of Z given W .

Solution: The MMSE estimator of Z given W is the conditional mean $E[Z|W]$. Since Z, W are independent, we have

$$E[Z|W] = E[Z] = \mu_Z = 0.$$

(d) Obtain the linear MMSE estimator of X given W .

Solution: We first compute $\text{Cov}(X, W)$:

$$\begin{aligned} \text{Cov}(X, W) &= \left(\frac{1}{2\sqrt{1+\rho}} + \frac{1}{2\sqrt{1-\rho}} \right) \text{Var}(X) + \left(\frac{1}{2\sqrt{1+\rho}} - \frac{1}{2\sqrt{1-\rho}} \right) \text{Cov}(X, Y) \\ &= \left(\frac{1}{2\sqrt{1+\rho}} + \frac{1}{2\sqrt{1-\rho}} \right) + \left(\frac{1}{2\sqrt{1+\rho}} - \frac{1}{2\sqrt{1-\rho}} \right) \rho \\ &= \frac{1}{2} \left(\sqrt{1+\rho} + \sqrt{1-\rho} \right). \end{aligned}$$

We now have:

$$\hat{E}[X|W] = \mu_X + \frac{\text{Cov}(X, W)}{\sigma_W^2} (W - \mu_W) = \frac{1}{2} \left(\sqrt{1+\rho} + \sqrt{1-\rho} \right) W.$$

9. **[12 points]** Let U_1, \dots, U_n be independent, exponentially distributed random variables with unknown parameter λ .

(a) Identify the ML estimator $\hat{\lambda}$ for joint observations U_1, \dots, U_n .

Solution: The likelihood is the product of the marginal distributions, because of the independence. Thus, $f_T(u_1, \dots, u_n) = \lambda e^{-\lambda u_1} \dots \lambda e^{-\lambda u_n} = \lambda^n e^{-\lambda s_n}$, where $s_n = u_1 + \dots + u_n$. To find $\hat{\lambda}_{ML}$ we maximize with respect to λ by (optionally taking log first) and setting derivative to zero. The result is $\hat{\lambda}_{ML} = \frac{n}{s_n}$.

- (b) Using the Chebychev inequality, identify a number of observations n large enough so that $[(0.9)\widehat{\lambda}_{ML}, (1.1)\widehat{\lambda}_{ML}]$ is a confidence interval for estimation of λ with confidence level 96%.

Solution: We need n large enough that $P\{(0.9)\widehat{\lambda}_{ML} \leq \lambda \leq (1.1)\widehat{\lambda}_{ML}\} \geq 0.96$. Equivalently, using $S_n = U_1 + \dots + U_n$, we want $P\left\{\frac{(0.9)n}{S_n} \leq \lambda \leq \frac{(1.1)n}{S_n}\right\} \geq 0.96$, or $P\left\{0.9 \leq \frac{\lambda S_n}{n} \leq 1.1\right\} \geq 0.96$. To apply the Chebychev inequality we note that $E\left[\frac{\lambda S_n}{n}\right] = E[\lambda U_1] = 1$ and $\text{Var}\left(\frac{\lambda S_n}{n}\right) = \frac{\lambda^2}{n^2} \text{Var}(S_n) = \frac{\lambda^2 \text{Var}(U_1)}{n} = \frac{1}{n}$, where we used the fact that the variance of the exponential distribution with parameter λ is $\frac{1}{\lambda^2}$. Thus, by the Chebychev inequality,

$$P\left\{\left|\frac{\lambda S_n}{n} - 1\right| \geq \delta\right\} \leq \frac{1}{n\delta^2}.$$

Setting $\frac{1}{n\delta^2} = 0.04$ with $\delta = 0.1$ yields $n = \frac{1}{(0.1)^2(0.04)} = 2500$.

10. [18 points] Suppose U and V are independent random variables such that U is uniformly distributed over $[0, 1]$ and V is uniformly distributed over $[0, 2]$. Let $S = U + V$.

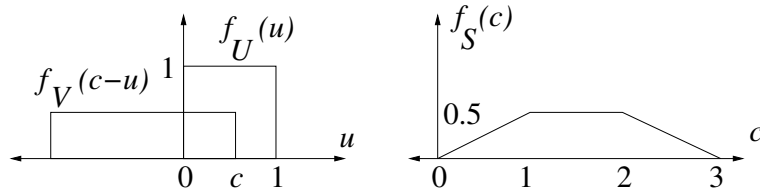
- (a) Obtain the mean and variance of S .

Solution: $E[S] = E[U] + E[V] = 0.5 + 1 = 1.5$. $\text{Var}(S) = \text{Var}(U) + \text{Var}(V) = \frac{1}{12} + \frac{2^2}{12} = \frac{5}{12}$.

- (b) Derive and carefully sketch the pdf of S .

Solution:

$$f_S(c) = \int_{-\infty}^{\infty} f_U(u)f_V(c-u)du = \begin{cases} c/2 & 0 \leq c \leq 1 \\ 1/2 & 1 \leq c \leq 2 \\ (c-2)/2 & 2 \leq c \leq 3 \\ 0 & \text{else} \end{cases}$$



- (c) Obtain $\widehat{E}[U|S]$, the minimum mean square error linear estimator of U given S .

Solution: $\text{Cov}(U, S) = \text{Cov}(U, U + V) = \text{Var}(U) = \frac{1}{12}$. Thus,

$$\widehat{E}[U|S] = E[U] + \frac{\text{Cov}(U, S)}{\text{Var}(S)}(S - E[S]) = \frac{1}{2} + \frac{1}{5}(S - 1.5)$$

11. [30 points] (3 points per answer)

In order to discourage guessing, 3 points will be deducted for each incorrect answer (no penalty or gain for blank answers). A net negative score will reduce your total exam score.

- (a) Suppose X and Y are jointly continuous-type random variables with finite variance.

TRUE FALSE

If the MMSE for estimating Y from X is $\text{Var}(Y)$, then X and Y must be uncorrelated.

If X and Y are uncorrelated then the MMSE for estimating Y from X is $\text{Var}(Y)$.

Solution: True, False

- (b) Suppose Y is a nonnegative random variable with $E[Y] = 10$, and X is a random variable with mean 10 and variance 16.

TRUE FALSE

It is possible that the standard deviation of Y is 10.

It is possible that $P\{Y \geq 30\} = 1/4$.

It is possible that $P\{X \geq 0\} = 0.5$.

Solution: True, True, False

- (c) Suppose X and Y are two Binomial random variables with parameters n_X, p_X , and n_Y, p_Y , respectively.

TRUE FALSE

If $Y = n_X - X$, then $p_y(k) = p_x(n_X - k)$.

If $n_X = n_Y > 20$ and $p_x(1) > p_y(1)$ then $E[X] > E[Y]$.

If $Z = X + Y$, then Z is *Binomial*($n_X + n_Y, p_X + p_Y$).

Solution: True, True, False

- (d) Let A, B be nonempty events in a sample space Ω . Assume that E_1, E_2, \dots, E_n is a partition of Ω .

TRUE FALSE

If A, B are mutually exclusive, then $P(A|B) = P(A)$.

Suppose that $A \neq B$. Then $\sum_{i=1}^n P(E_i|A) \neq \sum_{i=1}^n P(E_i|B)$.

Solution: False, False