

## Solved Problems In Random Processes

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Solved Problems In Random Processes  
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  $X(t) = T + (1 - t)Y$  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  $\{X(n), n \in \mathbb{N}\}$  as  $X(n) = Y_1 + Y_2 + \dots + Y_n$ , for all  $n \in \mathbb{N}$ . Find  $E X(n)$  and  $R_X(m, n)$ , for all  $n, m \in \mathbb{N}$ .

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  $X(t) = T + (1 - t)Y$  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  $X(t) = T + (1 - t)Y$ , where  $T$  is uniformly distributed over  $(0,1)$ , we then have  $P[X(t) \leq x] = P[T \leq x + t(1 - Y)]$ ;  $P[T \leq y] = (0 < y < 1) y > 1$ : Write  $x + t(1 - Y) = y$ , then

Worked examples | Random Processes

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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,  $\theta(t)$  is random process that is 1st order stationary and does not depend on  $t$ .  $\theta$  is random variable. Find the conditions that  $\theta$  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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