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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 \begin{align*} Y(t)&=h(t)\ast X(t), \end{align*} 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) where T is a uniform random variable in (0;1). (a) Page 1/3

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Let Y 1, Y 2, Y 3, … 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 ∈ N

} as X (n) = Y 1 + Y 2 + □ + Y n, for all n □ N. Find □ X (n) and R X (m, n), for all n, m □ 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 = □A A B □B. Solve the forward Kolmogorov equation for a given initial distribution

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Example 5 A random process is de nned by X(t) = T +(1 ¡ t) where T is a uniform random variable in (0;1). (a) Find the cdf of X(t). (b) Find mX(t) and CX(t1;t2). Solution Given that X(t) = T +(1 ¡ t), where T is uniformly distributed over (0;1), we then have P[X(t) x] = P[T x ¡ (1 ¡ t)]; P[T y] = (0 y < 0 y 0 < y < 1 1 y > 1: Write x ¡ (1 ¡ t) = y, then

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Worked examples | Random Processes

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

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Problem Sheet 1 Examples of Random Processes

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