2054

B.E. (Electronics and Communication Engineering) Fourth Semester

EC-407: Probability and Random Processes

Time allowed: 3 Hours

Max. Marks: 50

NOTE: Attempt <u>five</u> questions in all, including Question No. I which is compulsory and selecting two questions from each Section.

x-x-x

- 1 a) When are two events said to be mutually exclusive? Explain with an example. (5×2)
 - b) Differentiate between ergodic and stationary processes.
 - c) Axiomatic approach of probability theory overcomes the limitations of classical approach. Discuss with suitable examples.
 - d) Find the capacity of the Binary Symmetric Channel when probability p is given as 0.6.
 - e) Why flicker noise is called low frequency noise?

Section - A

2 a) Enlist the properties of distribution function for continuous random variable. Let (4) X be a continuous random variable with pdf

$$f(x) = ax ; 0 \le x \le 1$$

$$a ; 1 \le x \le 2$$

$$-ax + 3a ; 2 \le x \le 3$$

0 ; otherwise

- (i) Determine the constant a;
- (ii) $P(X \le 1.5)$
- b) Bayes theorem is a combination of addition and multiplication theorem. Justify (3) with the suitable mathematics.
- c) Define the following: layer, Hilbert transform, Bandwidth of LPF. (3)
- 3 a) Write short note on Rayleigh distribution. (4)
 - b) The joint probability distribution of X and Y is given by, (6)

$$f(x,y) = \frac{1}{27}(2x + y); x: 0,1,2 \text{ and } y: 0,1,2$$

- (i) Find the marginal distributions of X and Y.
- (ii) Are X and Y independent random variables.
- 4 a) X(t) and Y(t) are the input and output of LTI system respectively. If X(t) is wide (4) sense stationary process, comment on the stationarity of the autocorrelation of Y(t).

Contd.....P/2

Sub. Code: 6586

(2)

- b) Write down the properties of power spectral density. (3)
- c) If X is a continuous random variable with pdf (3)

$$f(x) = \frac{2}{x^3} ; x \ge 1$$

$$0 ; x < 1$$

Find the Expectation of x.

Section - B

5 a) Apply the Huffman Coding to find the efficiency of the following message (5) ensemble:

$$[X] = [x1, x2, x3, x4, x5, x6, x7]$$

 $[P] = [0.4, 0.12, 0.12, 0.08, 0.08, 0.04, 0.16]$

- b) Verify that: H(XY) = H(Y/X) + H(X) where H represent the entropy and X, Y are (5) transmitter and receiver respectively.
- 6 a) Explain the tradeoff between bandwidth and SNR. Define Shannon's limit. (5)
 - b) A signal is bandlimited to 8kHz. The signal is quantized in 6 levels of a system (5) with respective probabilities as 0.2, 0.1, 0.1, 0.05, 0.05 and 0.05. Calculate the entropy and the rate of information.
- 7 a) What is entropy? Prove that the entropy is maximized when probability of all (6) messages is equal.
 - b) In a cascade amplifier, show that the contribution to overall noise-figure is (4) primarily by the first stage and contribution by succeeding stages becomes smaller and smaller.