

COLLEGE OF ENGINEERING & TECHNOLOGY

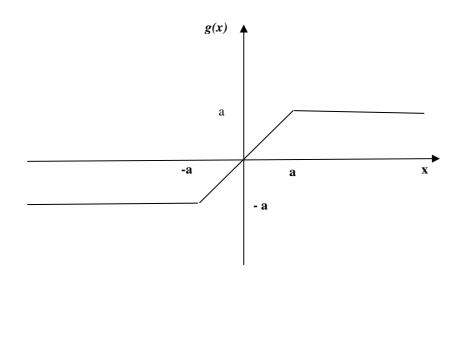
Department : Electronics & Communications Engineering

Lecturer: Prof. Mohamed Essam KhedrGTA: Eng. Hatem Abou-zeidCourse: Communication Systems II

Course Code : EC 421

Sheet (4)- Mean, Variance & Multiple Random Variables

- 1- Let Y= A cos (wt) +c, where A has mean m and variance σ^2 , and w and c are constants. Find the mean and variance of Y.
- 2-
- **a.** Suppose a coin is tossed n times. Each coin toss costs d dollars and the reward in obtaining X heads is $aX^2 + bX$. Find the expected value of the net reward.
- **b.** Suppose that the reward in obtaining X heads is a^x, where a>0. Find the expected value of the reward.
- 3- Let $g(X) = b a^x$, where a and b are positive constants and X is a poisson random variable. Find E[g(X)].
- 4- Find the mean and variance of the limiter shown below



- 5- Let the random variables X, Y, and Z be independent continuous random variables. Find the following probabilities in terms of F(x), F(y) and F(z)
 - a. P[$||X| < 5, Y > 2, Z^2 \ge 2$]
 - b. P{ X > 5, Y < 0, Z = 1]
 - **C.** $P[\min(X,Y,Z) > 2]$
 - d. P[max (X,Y,Z) < 6]
- 6- The random vector (X, Y) is uniformly distributed (i.e. f(xy)=k) inside the regions shown below and zero elsewhere.
 - **a.** Find the value of K in each case
 - b. Find the marginal pdf for X and Y in each case.
 - c. Are X and Y independent?

