

Statistical signal processing (5CTA0)

Written exam

5 November 2018, 13.30 - 16.30

The TU/e central exam regulations apply to this exam.

During this exam, you are allowed to use a short own made summary (maximum 1 A4 front and back) and a scientific calculator. This exam consist of 4 exercises. The first exercise is composed of 4 multiple choice questions, while exercises 2, 3, and 4 are open questions. An answer sheet is provided to write down your answers. For exercise 1, provide only the correct answer in the answer sheet. For exercise 2, 3, and 4, provide a short explanation (only the necessary steps) and the final answer. Only the answer sheets are collected at the end of the exam. The point assigned to each subquestions are given on the right margin. The total number of points sums up to 10.

Exercise 1

- (a) A random variable X is defined by the following probability mass function (PMF) (0.5 pt.)

$$p_X(x) = \begin{cases} \frac{1}{4} & x=1,2,3,4 \\ 0 & \text{elsewhere} \end{cases}$$

If $Y = 10.5X - 0.5X^2$, what is the expected value of Y ?

- A. $E[Y] = 22.5$
- B. $E[Y] = 20$
- C. $E[Y] = 45.5$
- D. $E[Y] = 15$

- (b) Which of the following statements is false? (0.5 pt.)

- A. Two independent random variables are also uncorrelated.
- B. Two independent random variables are also uncorrelated only if they are jointly Gaussian.
- C. For uncorrelated random variables $E[x_1(k)x_2(k)] = E[x_1(k)]E[x_2(k)] = \mu_1\mu_2$.
- D. For independent random variables $E[x_1(k)x_2(k)] = E[x_1(k)]E[x_2(k)] = \mu_1\mu_2$.

- (c) In the context of Wiener filtering, which of the following statements is true? (0.5 pt.)

- A. In a filtering application, increasing the filter order of the optimum FIR filter always leads to lower MSE.
- B. The Wiener filter is designed to maximize the signal-to-noise ratio.
- C. In a deconvolution application, the lowest MSE for the optimum FIR filter is obtained when the delay is approximately equal to filter order.
- D. For the one-step causal IIR linear predictor, the prediction error is white.

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Thomas Griffiths



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