

### Solved Problems In Random Processes

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Random Variable u0026 Probability Distribution Problem 1 Correcting the Myths of Environmental Alarmism u0026 Progress | Marian Tupy | ENVIRONMENT | Rubin Report Random Process | First problem on WSS process (SP.3.0) INTRODUCTION TO STOCHASTIC PROCESSES 17. Stochastic Processes II How to Prepare Random Variable u0026 Random Process ? COSM - STOCHASTIC PROCESSES AND MARKOV CHAINS - PROBLEMS

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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  $Y(t) = \int_{-\infty}^t X(\tau) d\tau$  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  $X(t) = T + (1 - t)T$  where  $T$  is a uniform random variable in  $(0,1)$ . (a) Page 1/3

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Let  $Y_1, Y_2, Y_3, \dots$  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  $\rho_X(n)$  and  $R_X(m, n)$ , for all  $n, m \in \mathbb{N}$ .

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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  $X(t) = T + (1 - t)T$  where  $T$  is a uniform random variable in  $(0,1)$ . (a) Find the cdf of  $X(t)$ . (b) Find  $m_X(t)$  and  $CX(t_1, t_2)$ . Solution Given that  $X(t) = T + (1 - t)T$ , where  $T$  is uniformly distributed over  $(0,1)$ , we then have  $P\{X(t) \leq x\} = P\{T \leq x + (1 - t)T\}$ ;  $P\{T \leq y\} = 0$  if  $y < 0$  and  $y < 1$  if  $y > 1$ ; Write  $x + (1 - t)T = y$ , then

Worked examples | Random Processes  
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Statistical Characteristics of a Random Process, Stationarity – More Problems 1. Consider random process  $X(t) = \cos(\omega t + \theta)$ , where  $\theta$  is constant,  $X(t)$  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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