

2. a). A complex random variable Z is defined by $Z = \cos(X) + j \sin(Y)$ where X and Y are independent real random variables uniformly distributed from $-\pi$ to π

i) Find the mean value of Z ?

ii) Find the variance of Z ?

b). Let $X_i, i = 1, 2, 3, \dots, 50$ are independent Random variables, each having Poisson

distribution with parameter $(\lambda) = 0.03$. Let $Z = \sum_{i=1}^{50} X_i$. Evaluate $P\{Z \geq 3\}$ using central limit

theorem. (Put your answer in terms of complimentary error function)

Variance Of Complex Random Variable

Vladimir Semenovich Pugachev



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Random Signal Analysis Jie Yang, Congfeng Liu, 2018-09-10 A fundamental introduction to the development of random signal processing with an emphasis on analysis Linear transformation nonlinear transformation spectral analysis of stationary and narrow band random process are discussed in detail With abundant exercises this book is an essential reference for graduate students scientists and practitioners in electrical engineering and signal processing

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A Foundation in Digital Communication

Amos Lapidoth,2017-02-08 A fully updated introductory text that derives the key results of digital communication from first principles Lightwave Communications George C. Papen,Richard E. Blahut,2019-01-10 This pioneering course tested text is the first to combine communications theory with the physics of optical communications Comprehensive and rigorous it brings together an in depth treatment of the physical characteristics of the guided lightwave channel with the study of modern methods of algorithmic based communication in time and space The many different levels at which a lightwave communication signal can be described are integrated to provide a unified explanation of how a commonplace bit stream is transformed into a physical lightwave how that lightwave travels through an optical fiber and how it is then transformed back into the bit stream Background fundamentals such as linear systems and electromagnetics are explained in relation to modern topics such as channel models encoding modulation and interference and end of chapter problems are provided throughout This is an essential text for students taking courses on optical communications as well as researchers and professionals working in the area *Random Functions and Turbulence* Stoïcho Panchev,1971 International Series of Monographs in Natural Philosophy Volume 32 Random Functions and Turbulence focuses on the use of random functions as mathematical methods The manuscript first offers information on the elements of the theory of random functions Topics include determination of statistical moments by characteristic functions functional transformations of random variables multidimensional random variables with spherical symmetry and random variables and distribution functions The book then discusses random processes and random fields including stationarity and ergodicity of random *The Annals of Mathematical Statistics* ,1963 **Applied Problems in Probability Theory** Vent[?]el? E. S. (Elena Sergeevna),Lev Aleksandrovich Ovcharov,1986 Complex and Distributed Systems S. G. Tzafestas,Pierre Borne,1986 *Mathematical Models of Information and Stochastic Systems* Philipp Kornreich,2008-05-13 This text shows that the amount of knowledge about a system plays an important role in the mathematical models used to foretell the future of the system It explains how to derive probability distributions to predict the behavior of systems based on what is known about the system The author develops probability theory from a few basic concepts explores the relationship between probability and time and describes the bit error rate with examples a detail not found in many other probability books Drawing on many disciplines that include physics engineering economics and biology the text contains numerous case studies examples tables and problems A solutions manual is available for qualifying instructors *The Econometrics of Price Determination* Board of Governors of the Federal Reserve System (U.S.),1972 *Journal of the Indian Statistical Association* Indian Statistical Association,2003 Proceedings of the Symposium on Complex Analysis Qitai Zhuang,1988 *Theory of Random Functions and Its Application to Control Problems* Vladimir Semenovich Pugachev,1965 Signal Theory and Random Processes Harry Urkowitz,1983 Amplitude and Intensity Spatial Interferometry Jim Bernard Breckinridge,1990 *Analysis Methods for Electromagnetic Wave Problems* Eikichi Yamashita,1990 Here are the newest methods for using computers to design linear

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