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Professor Wong

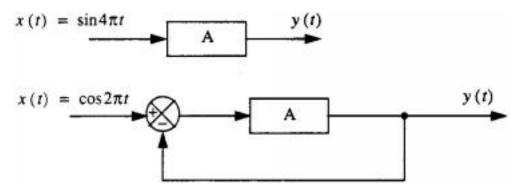
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EECS 121 -- MIDTERM 1 (Closed book and notes)

1. Consider a linear and time-invariant system (denoted by *A*) for which an input $x(t) = \cos 2(pi)ft$ produces an output

 $y(t) = 1 / (1 + (2(pi)f)^2) * (\cos 2(pi)ft + (2(pi)f)\sin 2(pi)ft)$

Find the output y(t) in each of the following situations.

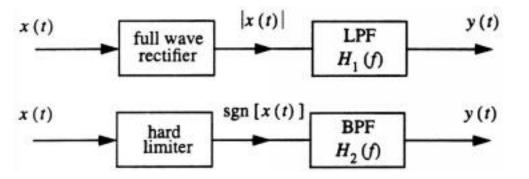


2. Consider a narrowband signal

 $x(t) = A(t) \cos (200(\text{pi})t + (\text{theta})(t))$

where $A(t) = ((\sin(pi)t / ((pi)t))^2 \text{ and } (theta)(t) = 2(pi)\sin 2(pi)t$.

Find the output y(t) of each of the following systems where x(t) is the input:



The filter transfer functions are given by

 $H_1(f) = 1$, $|f| \le 1$; = 0 otherwise $H_2(f) = 1$, if $|f - 100| \le 1$ or $|f + 100| \le 1$; = 0 otherwise

3. Let *X* be a random variable with a probability density function given by $P_x = 1/2 |x| \le 1$; = 0 |x| > 1

a. Find *E*|*X*|b. Let Y be another random variable whose conditional density given X is

$$p(y|x) = 1 / \text{root}(2(\text{pi})) * e^{(-1/2)} * (y - x)^2$$

Find *EXY*.

4. For each of the following functions R(t, s), determine whether it can be an autocorrelation function. Explain.

a. $R(t, s) = e^{(-|t - s|)} \cos 20(pi)(t - s)$ **b.** $R(t, s) = \cos^{2}(t + s)$ **c.** $R(t, s) = 1 - t - s + ts, 0 \le s, t \le 1$

5. Let X_t have a power spectral density function

 $P_{\rm x}(f) = 1$, |f| <= 1; = 0 otherwise

a. Find the autocorrelation function $R_x(tau)$.

b. Let X_t be the input and Y_t the output to a linear and time invariant system with transfer function

 $H(f) = e^{(-|f|)}$, -infinity < f <infinity

Find the average power of the output $E|Y_t|^2$.