

1. For continuous signal

$$x(t) = \begin{cases} 1, & -\frac{T}{2} \leq t \leq \frac{T}{2} \\ 0, & \text{otherwise.} \end{cases}$$

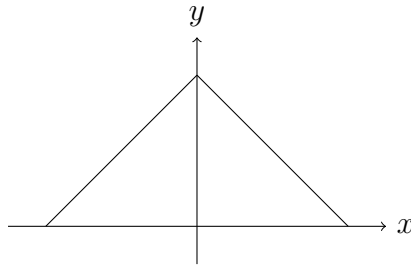
(a) Find the convolution of  $x(t)$  with itself,  $y(t) = x(t) * x(t)$ .

(b) Find the Fourier transform of  $y(t)$ .

Solution:

(a)

$$\begin{aligned} y(t) &= x(t) * x(t) = \int_{-\infty}^{\infty} x(\tau)x(t - \tau)d\tau = \int_{t-\frac{T}{2}}^{t+\frac{T}{2}} x(\tau)d\tau \\ &= \begin{cases} 0, & t < -T \\ t + T, & -T \leq t < 0 \\ -t + T, & 0 \leq t \leq T \\ 0, & t > T \end{cases} = \begin{cases} |t| + T, & |t| \leq T \\ 0, & \text{otherwise} \end{cases} \end{aligned}$$



(b)

$$\begin{aligned} X(f) &= \int_{-\frac{T}{2}}^{\frac{T}{2}} x(t)e^{-j2\pi ft} dt = \int_{-\frac{T}{2}}^{\frac{T}{2}} e^{-j2\pi ft} dt = \frac{1}{-j2\pi f} (e^{-j\pi fT} - e^{j\pi fT}) \\ &= \frac{1}{\pi f} \sin(\pi fT) = T \text{sinc}(fT) \\ Y(f) &= X(f)^2 = T^2 \text{sinc}^2(fT) \end{aligned}$$

2. Compute the Fourier series coefficients of  $x(t) = 2 \sin(2t)$ .

Solution:

The period of the signal is equal to  $T_0 = \pi$ .

$$x(t) = 2 \sin(2t) = \frac{1}{j} e^{j2t} - \frac{1}{j} e^{-j2t} = \sum_{n=-\infty}^{\infty} x_n e^{j2\pi \frac{n}{\pi} t}$$
$$x_n = \begin{cases} \frac{1}{j}, & n = 1 \\ \frac{-1}{j}, & n = -1 \\ 0, & \text{otherwise.} \end{cases}$$

3. Suppose  $X$  is a continuous random variable uniformly distributed on the interval  $(0, 1)$ . Compute  $E[X^n]$  for arbitrary positive integer  $n$ .  
Solution:

$$f_x(x) = \begin{cases} 1, & 0 \leq x \leq 1 \\ 0, & \text{otherwise.} \end{cases}$$
$$E[X^n] = \int_{-\infty}^{\infty} x^n f_x(x) dx = \int_0^1 x^n dx = \left. \frac{x^{n+1}}{n+1} \right|_0^1 = \frac{1}{n+1}$$

4. Suppose  $X_1, \dots, X_n$  are i.i.d. Bernouli ( $p$ ) random variables. Do you remember the distribution of  $Y = X_1 + X_2 + \dots + X_n$ ? What is  $P(Y = k)$  for arbitrary  $k$ ?  
Solution:  
The distribution of  $Y$  is binomial.

$$X_i = \begin{cases} 1, & \text{with probability } p \\ 0, & \text{with probability } 1 - p. \end{cases}$$
$$P(Y = k) = \binom{n}{k} p^k (1 - p)^{n-k}.$$