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R-15

Code: 5G341

II B.Tech. II Semester Supplementary Examinations November 2023

Random Variables and Random Processes

(Electronics and Communication Engineering)

Max. Marks: 70

Time: 3 Hours

Answer any five full questions by choosing one question from each unit (5x14 = 70 Marks)

UNIT-I

1. a) Consider the experiment of tossing two dice simultaneously. If X denotes the sum of two faces, find the probability for $X = 6$. 7M
- b) Discuss the Independent and mutually exclusive events with an example each. 7M

OR

2. a) State and prove Bayes Theorem. 7M
- b) In a box there are 100 resistors whose resistances and tolerances are as shown in the table below. Let A be the event of drawing a 47 Ω resistor, B be the event of drawing a resistor with 5% tolerance, and C be the event of drawing a 100 Ω resistor. Find $P(A/B)$, $P(A/C)$ and $P(B/C)$. 7M

UNIT-II

3. a) Derive expressions for mean and variance for uniform random variable? 7M
- b) Find the Moment generating function of exponential distribution? 7M

OR

4. a) Obtain the characteristic function of Poisson random variable 8M
- b) Explain the following terms: (i) Variance. (ii) Skew. 6M

UNIT-III

5. a) Explain joint moments of two random variables. 7M
- b) Explain covariance of two random variables. 7M

OR

6. a) Verify the properties of joint characteristic function. 7M
- b) Two statistically independent random variables X and Y have mean values $E[X] = 2$ and $E[Y] = 4$. They have second moments $E[X^2] = 8$ and $E[Y^2] = 25$. Find Variance of $W = 3X - Y$ 7M

UNIT-IV

7. a) List and explain various properties of Autocorrelation function 7M
- b) If $x(t)$ is a stationary random process having mean = 3 and auto correlation function: $R_{XX}(\tau) = 9 + 2e^{-|\tau|}$. Find the mean and variance of the random variable. 7M

OR

8. a) Discuss in detail about: (i) First order stationary random process. (ii) Ergodic process. 6M
- b) $X(t) = 2A \cos(Wt + \theta)$ is a random Process, where ' θ ' is a uniform random variable, over $(0, 2\pi)$. Check the process for mean ergodicity 8M

UNIT-V

9. a) Discuss properties of cross power density spectrum 8M
- b) Derive the expression for average power of a random process $x(t)$. 6M

OR

10. a) Derive the expression for power density spectrum of a random process 8M
- b) Prove the equation $S_{XY}(W) = S_{YX}(-W)$. 6M
