

$$
P(A) = \sum_{i=1}^{n} P(B_i) \cdot \left(\frac{A}{B_i}\right)
$$

2.a. Determine whether the following signals are energy signals or power signals and calculate their 6M energy or power.

3(M)

 $\mathbf{x}(t) = \text{rect}(\mathbf{t}/\mathbf{T}_0)$ (ii) $\mathbf{x}(n) = (1/3)^n \mathbf{u}(n)$ Ans (i) $x(t) = rect(t/T_0)$

$$
x(t) = 1
$$
 $-T_0/2 < t < T_0/2$
0 other wise

 $E = \int |x(t)|^2 dt$ is finite then it is known as ∞ $-\infty$

energy signal

.

$$
\int_{-T_0/2}^{T_0/2} dt = t\Big|_{-T_0/2}^{T_0/2} = T_0
$$
 the integral is fine and

0 1 2 3 4 -->n E= \sum^{∞} $\int_{0}^{x(n)}$ (n) $x(n) = 1 + \frac{1}{3} + \frac{1}{3^2} + \dots + \frac{1}{3^r} + \dots$ $\frac{1}{3^2} + \dots + \frac{1}{3}$ 1 $1 + \frac{1}{2} + \frac{1}{2^2} + \dots + \frac{1}{2^r}$

3

The summation is finite and hence the signal is energy signal and the energy is

$$
E = \frac{1}{1 - \frac{1}{3}} = \frac{3}{2} \text{ jouls}
$$

(ii) $x(t) = (1/3)^n u(n)$

And the energy of the signal is T_0 jouls **2.b. State and prove the following properties of Fourier transforms.**

(i)Convolution property in time domain (ii)Differentiation property Ans. (i) convolution property of F.T **(3M)**

hence it is energy signal

$$
g_1(t) \Leftrightarrow G_1(\omega)
$$

$$
g_2(t) \Leftrightarrow G_2(\omega)
$$

Then the fourier trans form of the convolutionof $g_1(t)$ and $g_2(t)$

$$
\mathsf{F}\{\mathbf{g}_{1}\left(t\right) \sum_{\substack{\infty \\ \infty}} \mathbf{g}_{2}\left(t\right)\}=\n\int_{-\infty}^{\infty} g_{1}(\tau) g_{2}(t-\tau) d\tau e^{-j\omega t} dt\n\int_{-\infty}^{\infty} g_{1}(\tau) \left[\int_{-\infty}^{\infty} g_{2}(t-\tau) e^{-j\omega t} dt \right] d\tau\n\int_{-\infty}^{\infty} g_{1}(\tau) e^{-j\omega \tau} \left[\int_{-\infty}^{\infty} g_{2}(t-\tau) e^{-j\omega (t-\tau)} dt \right] d\tau
$$

Assume $t-\tau = p \Rightarrow dt = dp$ and the expression is

$$
\int_{-\infty}^{\infty} g_1(\tau) e^{-j\omega\tau} \left[\int_{-\infty}^{\infty} g_2(p) e^{-j\omega p} dp \right] d\tau
$$

$$
\int_{-\infty}^{\infty} g_1(\tau) e^{-j\omega\tau} d\tau \int_{-\infty}^{\infty} g_2(p) e^{-j\omega p} dp
$$

$$
G_1(\omega) G_2(\omega)
$$

$$
F\{g_1(t) \prec f g_2(t)\} = G_1(\omega) G_2(\omega)
$$

 $g(t) \Leftrightarrow j\omega G(\omega)$ $g(t) \Leftrightarrow G(\omega)$ *dt* $\frac{d}{dx}g(t) \Leftrightarrow$ $\int_{-\infty}^{\infty}$ $-\infty$ $=$ \blacksquare \bl π $g(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} G(\omega) e^{j\omega t} d\omega$ $(t) = \frac{1}{1}$

(ii) Differentitation property of F.T

Differentiating on both sides

$$
\frac{d}{dt}g(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} G(\omega) j \omega e^{j\omega t} d\omega
$$

$$
\frac{d}{dt}g(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} [j\omega G(\omega)] e^{j\omega t} d\omega
$$

From this we can say that

$$
\frac{d}{dt}g(t) \Leftrightarrow j\omega G(\omega)
$$

Differentiation in time domain

3.a. Derive the relationship between trigonometric and exponential Fourier series.

6M

(3M)

3(M)

Ans Relatoin between trigonametric F.s. and Exponential F.S.

Trigonometric Fourier Series for given signal g(t) where g(t) is periodic with period T Is given by

$$
g(t) = a_0 + \sum_{n=1}^{\infty} a_n \cos(n\omega_0 t) + b_n \sin(n\omega_0 t)
$$

\n
$$
a_0 + a_1 \cos(\omega_0 t) + a_2 \cos(2\omega_0 t) + \dots + a_r \cos(r\omega_0 t) + \dots + \infty
$$

\n
$$
\dots + b_1 \sin(\omega_0 t) + b_2 \sin(2\omega_0 t) + \dots + b_r \sin(r\omega_0 t) + \dots + \infty
$$

Where $cos(n\omega_0 t) =$ $\frac{1}{2}$ $e^{jn\omega_0 t} + e^{-n\omega_0 t}$ and $sin(n\omega_0 t)$ = 2 *j* $e^{jn\omega_0 t}$ - $e^{-n\omega_0 t}$ by substituting them in place

of cos and sin in the above expression

$$
g(t) = a_0 + \sum_{n=1}^{\infty} a_n \left(\frac{e^{jn\omega_0 t} + e^{-n\omega_0 t}}{2} \right) + b_n \left(\frac{e^{jn\omega_0 t} - e^{-n\omega_0 t}}{2j} \right)
$$

= $a_0 + \sum_{n=1}^{\infty} \frac{a_n}{2} e^{jn\omega_0 t} + \frac{a_n}{2} e^{-jn\omega_0 t} + \frac{b_n}{2j} e^{jn\omega_0 t} - \frac{b_n}{2j} e^{-jn\omega_0 t}$
= $a_0 + \sum_{n=1}^{\infty} \left(\frac{a_n}{2} + \frac{b_n}{2j} \right) e^{jn\omega_0 t} + \left(\frac{a_n}{2} - \frac{b_n}{2j} \right) e^{-jn\omega_0 t}$
= $a_0 + \sum_{n=1}^{\infty} \left(\frac{a_n - jb_n}{2} \right) e^{jn\omega_0 t} + \left(\frac{a_n + jb_n}{2} \right) e^{-jn\omega_0 t}$

On combining these two we can write exponenetial F.S.

$$
g(t) = \sum_{n=-\infty}^{\infty} C_n e^{jn\omega_0 t}
$$

wehre C_n = $\left(\frac{a_n - jb_n}{2}\right)$
C_{-n} = $\left(\frac{a_n + jb_n}{2}\right)$ or vice versa relation.

3.b. Find out the exponential Fourier series for a half wave rectified signal, having the amplitude 0.5 and its period is 2π .Also plot the magnitude & spectrum for the same signal.

The fundamental frequency $\omega_0 = 2\pi/2\pi = 1$

The exponential F.S. representation of the signal is

$$
g(t) = \sum_{n = -\infty}^{\infty} \sum_{n = -\infty}^{\infty} C_n e^{jn\omega_0 t}
$$

\n
$$
C_n = \frac{1}{2\pi} \int_0^{\pi} g(t)e^{-jnt} dt = \frac{1}{2\pi} \int_0^{\pi} 0.5\sin(t)e^{-jnt} dt = \frac{1}{2\pi} \int_0^{\pi} \left[\frac{e^{jt} - e^{-jt}}{2j} \right] e^{-jnt} dt
$$

\n
$$
\frac{1}{4j\pi} \int_0^{\pi} e^{jt(1-n)} - e^{-jt(1+n)} dt = \frac{0.5}{4j\pi} \left\{ \frac{e^{jt(1-n)}}{j(1-n)} - \frac{e^{-jt(1+n)}}{-j(1+n)} \right\} \text{ where } t \text{ is from 0 to } \pi
$$

On substituting the value of t

$$
\frac{0.5}{4j\pi} \left\{ \frac{e^{j(1-n)\pi}}{j(1-n)} - \frac{e^{-jt(1+n)\pi}}{-j(1+n)} - \frac{1}{j(1-n)} - \frac{1}{-j(1+n)} \right\} \text{ for } n \text{ is even that is } n = 2, 4, 6 \text{ etc.}
$$
\n
$$
\frac{0.5}{4j\pi} \left\{ \frac{-1}{j(1-n)} - \frac{1}{j(1+n)} - \frac{1}{j(1-n)} - \frac{1}{j(1+n)} \right\}
$$
\n
$$
\frac{1}{4\pi} \left\{ \frac{1}{(1-n)} + \frac{1}{(1+n)} \right\}
$$

1 $\frac{1}{2\pi}\left\{\frac{1}{(1-i)}\right\}$ $\frac{1}{(1-n^2)}$ } n is even 1 $\frac{1}{2\pi} \left\{ \frac{1}{(1-i)} \right\}$ $\frac{1}{(1-n^2)}$ } n is even

Then expression for the exponential F.S. = $\sum_{n=-\infty}^{\infty} \frac{1}{2^n}$ 2π 1 $1 - n^2$ $\lim_{n=-\infty}$ $\frac{1}{2\pi} \frac{1}{1-n^2}$ *e^{jnt}* for all n is even

$$
C_1 = \frac{1}{2\pi} \int_0^{\pi} g(t)e^{-jt}dt = \frac{1}{2\pi} \int_0^{\pi} 0.5\sin(t)e^{-jt}dt = \frac{0.5}{2\pi} \int_0^{\pi} \left[\frac{e^{jt} - e^{-jt}}{2j} \right] e^{-jt}dt
$$

\n
$$
C_1 = \frac{0.5}{2\pi} \int_0^{\pi} \left[\frac{e^{jt} - e^{-jt}}{2j} \right] e^{-jt}dt = \frac{0.5}{2\pi} \int_0^{\pi} \left[\frac{1 - e^{-j2t}}{2j} \right] dt = \frac{0.5}{2\pi} \left[\left[\frac{t}{2j} \right] - \left[\frac{e^{-2t}}{-4j} \right] \right]_0^{\pi} = \frac{1}{8j}
$$

The exponential Fourier series $=\left[1+\frac{1}{2}\right]$ $\frac{1}{8j}$ + + $\sum_{n=-\infty}^{n=\infty} \frac{1}{2n}$ 2π $1 - n^2$ $\lim_{n=-\infty}^{\infty} \frac{1}{2\pi} \frac{1}{1-n^2}$ where $n \neq 0$ & ± 1

4.a. Determine whether the following discrete time systems are linear or non linear . i) $y(n)=x(n^2+1)$ (**ii**) $y(n)=x(n)+5$

A system is said to be linear then the system should follow the property of superposition and homogenioity.

Homoheniety property means

The system which produces output y(t) for an input of x(t) then it must produce an output *ay(t)* for an input of *ax(t).*

Superposition property means

The system which produces output $y_1(t)$ for an input of $x_1(t)$ and produces $y_2(t)$ for an arbitrary input of $x_2(t)$ then the sytem must produce and outputo $ay_1(t)+by_2(t)$ for an input of $ax_1(t)+bx_2(t)$ *where a and b are constants.*

 $T[ax_1(t)+bx_2(t)] = aT[x_1(t)]+bT[x_2(t)]$

(i)
$$
y(n) = x(n^2+1)
$$

\n $y(n) = T[x(n)] = x(n^2+1)$
\n $x_1(n)$ produces $y_1(n)$
\n $y_1(n) = T[x_1(n)] = x_1(n^2+1)$
\n $x_2(n)$ produces $y_2(n)$
\n $y_2(n) = T[x_2(n)] = x_2(n^2+1)$
\n $ay_1(n)+b y_2(n) = a x_1(n^2+1) + bx_2(n^2+1)$
\n $y_3(n) = T[x_3(n)+bx_2(n)] = a x_1(n^2+1) + bx_2(n^2+1) = ay_1(n)+by_2(n)$
\nthe weighted sum of the outputs is the sum of the inputs hence the system is linear

the weighted sum of the outputs is the sum of the inputs hence the system is linear

ii) the same thing is repeated for the second system $y(n) = x(n)+5$ the system is linear system

4.b. Derive the relationship between rise time and bandwidth.

Relation ship between rise time and band width The transfer function of the ideal low pass filter is given by

$$
H(\omega) = |H(\omega)|e^{-j\omega t_d}
$$

\n
$$
|H(\omega)| = \begin{cases} 1 & |\omega| < \omega_c \\ 0 & |\omega| > \omega_c \end{cases}
$$

\n
$$
H(\omega) = \begin{cases} e^{-j\omega t_d} & -\omega_c \le \omega \le \omega_c \\ 0 & \omega \ge \omega_c \end{cases}
$$

The impulse responce of the lowpass filter

$$
h(t) = F^{-1}[H\omega] = \frac{1}{2\pi} \int_{-\alpha c}^{\alpha c} e^{-j\omega t_d} d\omega
$$

\n
$$
h(t) = F^{-1}[H\omega] = \frac{1}{2\pi} \int_{-\alpha c}^{\alpha c} e^{-j\omega t_d} e^{-j\omega t} d\omega
$$

\n
$$
h(t) = \frac{1}{2\pi} \int_{-\alpha c}^{\alpha c} e^{j\omega(t - t_d)} d\omega = \frac{1}{2\pi} \left[\frac{e^{j\omega(t - t_d)}}{j(t - t_d)} \right]
$$

\n
$$
\frac{\omega_c}{\pi} \left[\frac{\sin(\omega_c(t - t_d))}{(\omega_c(t - t_d))} \right]
$$

The impulse response has the peak value of (ω_c/t_d) at t = t_d and is proportional to the cutoff frequency.

The width of the main lobe is $2\pi/\omega_c$.

impulse response of ideal low pass filter

as ω_c --> ∞ the LPF becomes all pass filter If the impuls eresponce is known then step response can be obtained by convolution

$$
y(t) = h(t) \cdot \bigoplus u(t) = \int_{-\infty}^{t} h(\tau) d\tau
$$

$$
y(t) = \int_{-\infty}^{t} \frac{\omega_c}{\pi} \frac{\sin(\omega_c (\tau - t_d))}{\omega_c (\tau - t_d)} d\tau
$$

$$
y(t) = \frac{1}{\pi} [Si(x)]_{-\infty}^{\omega_c (\tau - t_d)}
$$

the function $y(t)$ approaches to delayed unit step $u(t-t_d)$.

the rise time tr is defeined as the time required for the response to reach from 0% to 100% of the final value.

Then draw the tangent at $t = td$ with the line $y(t = 0$ and $y(t) = 1$

$$
\frac{dy(t)}{dt}\bigg|_{t=td} = \frac{1}{t_r} = \frac{\omega_c}{\pi} \frac{\sin(\omega_c (t - t_d))}{\omega_c (t - t_d)} = \frac{\omega_c}{\pi}
$$

$$
t_r = \frac{\pi}{\omega_c}
$$

Band width x rise time = constant and they are inversely proportional to each other .

5.a. The impulse response of the circuit is given as $h(t)=e^{-2t}u(t)$. This circuit is excited by an input **of x(t)=u(t) .Determine the output of the system.**

Ans. The impulse response of the circuit is

 $h(t)=e^{-2t} u(t)$ --> (1) The input excitation is $x(t) = u(t)$ -->(2) The output of the system is $y(t) = x(t)$ h(t) --->(3)

$$
y(t) = \int_{-\infty}^{\infty} h(\tau) x(t-\tau) d\tau
$$

0

0

2

2

5.b. Explain how auto correlation and energy of the signal are related? The autocorrelation functionof a signal g(t) is given by

 $R_g(\tau) = \int_{-\infty}^{\infty}$ $g(x)g(t-\tau)dt = g(t)$ convolution with $g(-t) = g(t) \not\approx g(-t)$ g(t) has the fourier trnaform G(ω) g(-t) has the fourier trnasform G(-ω) $g(t) \xrightarrow{\wedge} g(-t)$ has the F.T as $G(\omega)G(-\omega) = |G(\omega)|^2$

the energy of the signal is given Reyleigh's energy theorm as the autocorrelation function is given by

$$
R_g(\tau) = \int_{-\infty}^{\infty} |G(\omega)|^2 e^{j\omega \tau} d\omega = \int_{-\infty}^{\infty} g(t)g(t-\tau)dt \text{ at } \tau = 0 \text{ then}
$$

$$
= \int_{-\infty}^{\infty} |G(\omega)|^2 d\omega = \int_{-\infty}^{\infty} g(t)^2 dt = E
$$

The autocorrelation fuction at τ =0 i.e. R_g(0) = E

6.a. A white noise signal of zero mean and Power spectral density $\eta/2$ is applied to an ideal Low **pass filter whose bandwidth is B.find the autocorrelation of the output noise signal.** Th4e while noise power spectra density is given as η/2 is white noise where the spectrum is constant over the entire spectrum

It is passed through an ideal low pass filter whiose bandwidth is given by B and bothe of them is shown below

Noise spectrum

The noise power density spectrum and autocorrelation function forms fourier transform pair.

Ther inverse Fourier trnansform is given by

$$
R(\tau) = \int_{-B}^{B} \frac{\eta}{2} e^{j2\pi f \tau} df
$$

$$
= \frac{\eta}{2} \frac{e^{j2\pi f}}{j2\pi\tau}\Big|_{-B}^{B}
$$

$$
= \frac{\eta}{j4\pi\tau} \Big(e^{j2\pi tB} - e^{-j2\pi tB}\Big)
$$

$$
= \frac{\eta}{j4\pi\tau} 2 j \sin(2\pi \vartheta)
$$

$$
= \eta B \frac{\sin(2\pi \vartheta)}{2\pi \vartheta}
$$

- **6.b. Calculate the equivalent noise bandwidth of an RC low pass filter. How it is related to its 3db bandwidth.**
	- . Equavalent noise bandwidth of an Rc low pass filter

Equivalen noise band width

The RC low pass filter is shown below
\nThe transfer function of RC low pass filter is
\n
$$
\frac{1}{\|H(0)\|^2} \int_{-\infty}^{\infty} |H(j2\pi f)|^2 df
$$
\n
$$
= \int_{0}^{\infty} \frac{1}{1+j2\pi RfC} \Bigg|^2 df
$$
\n
$$
= \int_{0}^{\infty} \frac{1}{1+j2\pi RfC} \Bigg|^2 df
$$
\n
$$
= \int_{0}^{\infty} \frac{1}{1+4\pi^2 R^2 f^2 C^2} df
$$
\n
$$
= \frac{1}{4\pi^2 R^2 C^2} \int_{0}^{\infty} \frac{1}{\left(\frac{1}{2\pi RC}\right)^2 + f^2} df
$$
\n
$$
= \frac{1}{4\pi^2 R^2 C^2} \frac{1}{2\pi RC} \tan^{-1} 2\pi R C f \Big|_{0}^{\infty}
$$
\n
$$
= \frac{1}{2\pi RC} \Big[\frac{\pi}{2} - 0 \Big] = \frac{1}{4RC}
$$

The 3dB band width is double that of the equavalent bandwidth.

- **7.a. Find the PSD of the thermal noise voltage across the terminals 1 and 2 for the following circuit. Choose R=1MΩ,L=1mH,C=1µf.**
- Ans. The power spectral density function of the thermal noise voltage across the terminals 1 &2 is

$$
R = 1M\Omega, L = 1mH \quad C =
$$

Impedance of the circuit is given by

$$
\frac{1}{Z} = \frac{1}{R} + \frac{1}{j\omega L} + j\omega c
$$
\n
$$
= \frac{j\omega L + R - \omega^2 LCR}{j\omega RL} = \frac{(R - \omega^2 LCR) + j\omega L}{j\omega RL}
$$
\n
$$
Z = \frac{j\omega LR}{(R - \omega^2 LCR) + j\omega L}
$$
 the real and imaginary parts of the impedance is\n
$$
Z = Z_{\text{Re}} + jZ_{\text{Im}} = \frac{j\omega LR}{(R - \omega^2 LCR) + j\omega L}
$$

$$
= \frac{j\omega LR}{(R - \omega^2 LCR) + j\omega L} \times \frac{(R - \omega^2 LCR) - j\omega L}{(R - \omega^2 LCR) - j\omega L}
$$

$$
= \frac{j\omega LR(R - \omega^2 LCR) + \omega^2 L^2 R}{(R - \omega^2 LCR)^2 + \omega^2 L^2}
$$

$$
R_{12} = \frac{\omega^2 L^2 R}{(R - \omega^2 LCR)^2 + \omega^2 L^2}
$$
Then the power density spectrum is given by

Then the power density spectrum is given by
\n
$$
PSD = 4KTR_{12} = 4KT \frac{\omega^2 L^2 R}{(R - \omega^2 LCR)^2 + \omega^2 L^2}
$$
\n
$$
= 4KT \frac{\omega^2 10^{-6} 10^6}{(10^6 - \omega^2 10^{-3} 10^{-6} 10^6)^2 + \omega^2 10^{-6}} = 4KT \frac{10^6 \omega^2}{10^6 (10^6 - \omega^2 10^{-3})^2 + \omega^2}
$$
\n
$$
= 4KT \frac{10^6 \omega^2}{(10^9 - \omega^2)^2 + \omega^2} = \frac{10^6}{(10^9 \omega^{-1} - \omega)^2 + 1}
$$

7.b. Derive an expression for overall noise figure of cascades stage amplifiers.

Ans. Noise figure of cascaded stage amplifier

Available noise power density - KT

$$
(P_{\text{no}})_{\text{av}} = (F_{\text{b}}-1)g_{\text{b}}KT
$$

$$
(P_{\text{nto}})_{\text{av}} = F_{\text{ab}}g_{\text{ab}}KT
$$

$$
g_{\text{ab}} = g_{\text{a}}.g_{\text{b}}
$$

$$
(P_{\text{nto}})_{\text{av}} = F_{\text{ab}}g_{\text{a}}.g_{\text{b}}KT
$$

Noise power available at the output of the cascaded stage amplifier is

= noise power due to two srage amplifer + noise power due to thesecond stage of the amplifier (P_{nto}) av = $F_{ab}g_{a}g_{b}$ KT = $(F_{b} - 1)g_{b}$ KT + $F_{a}g_{a}g_{b}$ KT

$$
F_{ab}g_{a}g_{b}KT = (F_{b}-1)g_{b}KT + F_{a}g_{a}g_{b}KT
$$

\n
$$
F_{ab}g_{a}g_{b}KT = (F_{b}-1)g_{b}KT + F_{a}g_{a}g_{b}KT
$$

\n
$$
F_{ab} = \frac{(F_{b}-1)g_{b}KT}{g_{a}g_{b}KT} + \frac{F_{a}g_{a}g_{b}KT}{g_{a}g_{b}KT}
$$

\n
$$
F_{ab} = F_{a} + \frac{(F_{b}-1)}{g_{a}}
$$

\nFor n stage amplifier it is given by
\n
$$
F = F_{1} + \frac{(F_{2}-1)}{g_{a}} + \frac{(F_{3}-1)}{g_{a}} + \frac{(F_{4}-1)}{g_{a}} + \dots
$$

 $g_1g_2g_3$ $g_{1}g_{2}$ g_1

8.a. Define probability density function and write its properties

Ans. Probability density function and properties

The probability density function is denoted by $f_X(x)$ and is defined from the distribution function as

$$
f_X(x) = \frac{dF_X(x)}{dx}
$$

Then the function Is called the density function of the random variable X and the Properties of

$$
f_{X}(x)
$$

the density function

1. 0≤ fX(x) for all x

∞

2.
$$
\int_{-\infty}^{\infty} f_X(x) dx = 1
$$

3.
$$
F_X(x) = \int_{-\infty}^{x} f_X(x) dx
$$

4.
$$
P\{x_1 < X \le x_2\} = \int_{x_1}^{x_2} f_X(x) dx
$$

8.b. State and prove the Bayer's theorem. 6M

Ans. **Total Probability Theorem:**

Statement: If *B*1,*B*2,……….*Bn* be a set of exhaustive and mutually exclusive events and A is another event associated with (or caused by) *Bi*, then

$$
P(A) = \sum_{i=1}^{n} P(B_i) \cdot \left(\frac{A}{B_i}\right)
$$

 (3M)

Proof:

The inner circle represents the event A. A can occur along with (or due to) B_1, B_2, \ldots, B_n that are exhaustive and mutually exclusive.

 $\therefore AB_1, AB_2, AB_3, AB_4, \ldots, \ldots, \ldots, \ldots, AB_n$ are also mutually exclusive

 $\therefore A = AB_1 + AB_2 + AB_3 + AB_4 + \ldots + AB_n$ (By Addition Theorem)

$$
\therefore P(A) = P(\sum_{i=1}^{n} AB_i)
$$

$$
= P(\sum_{i=1}^{n} PAB_i)
$$

 $\therefore P(A) = \sum_{i=1}^{n} P(B_i) P(\frac{A}{B_i}) ... (A)$ (Using conditional probability

$$
P(AB) = P(A \cap B) = P(B). P(B/A) = P(A). P(A/B)
$$

Bayes' Theorem or Theorem of Probability of causes

Statement: If B_1, B_2, \ldots, B_n be a set of exhaustive and mutually exclusive events associated with a random experiment and A is another event associated with (or caused by) B_i , then

$$
P(\frac{B_i}{A}) = \frac{P(B_i), P(\frac{A}{B_i})}{\sum_{i=1}^n PB_i, P(\frac{A}{B_i})} \dots \dots \dots i = 1, 2 \dots n
$$

Proof:

We know Conditional Probability is given as:

Now using Total Probability Theorem we have,

From equation (2) and equation (3)

$$
P(\frac{B_i}{A}) = \frac{P(B_i). P(\frac{A}{B_i})}{\sum_{i=1}^n PB_i. P(\frac{A}{B_i})} \dots \dots \tag{3M}
$$

6M

9.a Let X be a random variable with probability density function

$$
f_x(x) = \begin{cases} 5x^2; & 0 < x < 1 \\ 0; & \text{otherwise} \end{cases}
$$

find (i) E[X-4] (ii) E[5X+2]
Random variable X
Probability density function

$$
f_x(x) = \begin{cases} 5x^2 & 0 \le x \le 1 \\ 0 & \text{otherwise} \end{cases}
$$

The E[x-4] =
$$
\int_{-\infty}^{\infty} (x-4) f_X(x) dx = \int_{0}^{1} (x-4) 5x^2 dx
$$
 = $5 \int_{0}^{1} (x^3 - 4x^2) dx$
= $5 \left[\frac{x^4}{4} - 4 \frac{x^3}{3} \right]_{0}^{1}$ = $5 \left[\frac{1}{4} - \frac{4}{3} \right] = 5 \left[\frac{3-16}{12} \right] = \frac{-65}{12}$ (3M)

The E[5x+2]

Ans.

$$
m_0 = \int_{-\infty}^{\infty} f_X(x) dx = \int_{0}^{1} 5x^2 dx = 5 \left[\frac{x^3}{3} \right]_{0}^{1} = \frac{5}{3}
$$

\n
$$
m_1 = \int_{-\infty}^{\infty} x f_X(x) dx = \int_{0}^{1} x \cdot 5x^2 dx = 5 \left[\frac{x^4}{4} \right]_{0}^{1} = \frac{5}{4}
$$

\nE[5x+2] = 5m_1 - 2m_0 = $\frac{25}{4} + \frac{10}{3} = \frac{115}{12}$ (3M)

- **9.b. A company produces electric relays has three manufacturing plants producing 60, 40and 10** 6M **percent respectively of its product. Suppose that the probability that relaymanufactured by these plants is defective are 0.02, 0.03and 0.01 respectively. If a relayis selected at random found to be defective, what is the probability that it is came fromplant 3?**
- Ans. There are three manufacturing plants P1,P2,P3 The components produced by each plant in terms of % age are

The probability to select a plant randomly is = 1/3 **(3M)** Probability to select a defective component from plant 3 is = probability to select plant 3 and

the selected one is defective =
$$
\frac{1}{3} * 0.01 * \frac{10}{100} = \frac{1}{3} \times 10^{-3}
$$
 (3M)