

ECE 302-003 Homework #1 Solution

Fall 2023

Question 1:

$$(i) \int_1^{\infty} \frac{1}{x^2} dx = \int_1^{\infty} x^{-2} dx = -x^{-1} \Big|_1^{\infty} = 0 - (-1) = \boxed{1} \#$$

$$(ii) \int_0^{\infty} \lambda e^{-\lambda x} dx = -e^{-\lambda x} \Big|_0^{\infty} = 0 - (-e^0) = 0 - (-1) = \boxed{1} \#$$

Question 2:

$$(i) \text{ Let } u = e^{-\frac{y^2}{2x^2}}, \text{ then } \frac{du}{dy} = -\frac{2y}{2x^2} e^{-\frac{y^2}{2x^2}}$$
$$\Rightarrow -x^2 du = y e^{-\frac{y^2}{2x^2}} dy$$

$$\therefore \int y e^{-\frac{y^2}{2x^2}} dy = \int -x^2 du = -x^2 \int du = -x^2 u$$
$$= \boxed{-x^2 e^{-\frac{y^2}{2x^2}}} \#$$

$$(ii) \iint x e^{yz} dz dx = \int \frac{x}{y} e^{yz} dx = \boxed{\frac{x^2}{2y} e^{yz}} \#$$

Question 3:

$$(i) \int_{-10}^{10} y e^{-2|y|} dy = \boxed{0} \# \quad \because f(y) = y e^{-2|y|} \text{ is an odd function}$$

and we have $\int_{-a}^a f(x) dx = 0$ for $a \in \mathbb{R}$ when $f(x)$ is an odd function.

$$(ii) \text{ Similarly, } \int_{-20}^{20} x^3 e^{-\frac{x^2}{10}} dx = \boxed{0} \#$$

Question 4:

$$(i) \int_0^{\infty} z^{0.5} e^{-0.5z} dz = \int_0^{\infty} \frac{1}{2} z \cdot e^{-\frac{1}{2}z} dz$$

$$\text{Let } u = \frac{1}{2}z, \quad du = \frac{1}{2} dz \\ dv = e^{-\frac{1}{2}z} dz, \quad v = -2e^{-\frac{1}{2}z}$$

$$= \left[\frac{1}{2}z \cdot (-2e^{-\frac{1}{2}z}) \right]_0^{\infty} - \int_0^{\infty} \frac{1}{2} \cdot (-2e^{-\frac{1}{2}z}) dz$$

$$= \left[-ze^{-\frac{1}{2}z} \right]_0^{\infty} + \int_0^{\infty} e^{-\frac{1}{2}z} dz = 0 + \left[-2e^{-\frac{1}{2}z} \right]_0^{\infty}$$

$$= 0 + (0 - (-2)) = \boxed{2} \#$$

$$(ii) \int_0^{\infty} z^2 \cdot 0.5 e^{-0.5z} dz = \int_0^{\infty} \frac{1}{2} z^2 \cdot e^{-\frac{1}{2}z} dz$$

$$\text{Let } u = \frac{1}{2}z^2, \quad du = z dz \\ dv = e^{-\frac{1}{2}z} dz, \quad v = -2e^{-\frac{1}{2}z}$$

$$= \left[\frac{1}{2}z^2 \cdot (-2)e^{-\frac{1}{2}z} \right]_0^{\infty} - \int_0^{\infty} z \cdot (-2)e^{-\frac{1}{2}z} dz$$

$$= \left[-z^2 e^{-\frac{1}{2}z} \right]_0^{\infty} + 2 \int_0^{\infty} z e^{-\frac{1}{2}z} dz$$

Note that from (i), we have
 $\frac{1}{2} \int_0^{\infty} z e^{-\frac{1}{2}z} dz = 2$
 $\therefore 2 \int_0^{\infty} z e^{-\frac{1}{2}z} dz = 8$

$$= -(0 - 0) + 8 = \boxed{8} \#$$

Question 5:

$$(i) L_f(s) = \int_{-\infty}^{\infty} e^{-sx} f(x) dx = \int_0^{\infty} e^{-sx} \frac{1}{2} e^{-\frac{1}{2}x} dx = \int_0^{\infty} \frac{1}{2} e^{-(s+\frac{1}{2})x} dx$$

$$= \frac{1}{2} \frac{-1}{(s+\frac{1}{2})} \left[e^{-(s+\frac{1}{2})x} \right]_0^{\infty} = \boxed{\frac{1}{2} \frac{1}{(s+\frac{1}{2})} \text{ for } s > -\frac{1}{2}} \#$$

$$(ii) L_g(s) = \int_0^3 e^{-sx} \cdot \frac{1}{3} dx = \frac{1}{3} \left[-\frac{1}{s} e^{-sx} \right]_0^3 = \frac{1}{3} \left[-\frac{1}{s} e^{-3s} - \left(-\frac{1}{s}\right) \right]$$

$$= \boxed{\frac{1}{3s} (1 - e^{-3s})} \#$$

Question 6:

- Sub-question 1:

$$f(2, 2.01) = 0$$

$$f(1, 0.33) = \frac{2}{9} \#$$

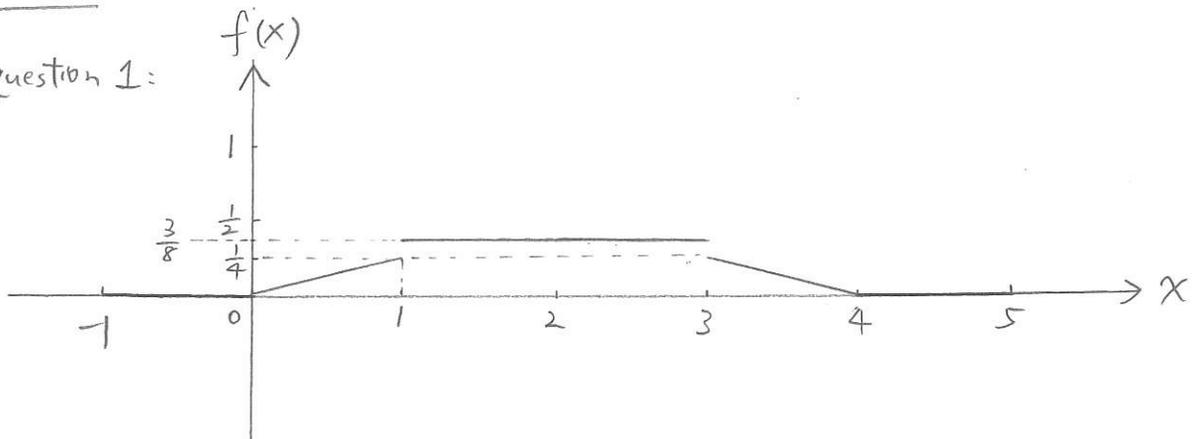
- Sub-question 2:

$$\begin{aligned} g(1, 2) &= \int_{t=-\infty}^2 \int_{s=-\infty}^1 f(s, t) ds dt = \int_{t=0}^2 \int_{s=0}^1 f(s, t) ds dt \\ &= \int_{s=0}^1 \int_{t=0}^s \frac{2}{9} dt ds = \int_{s=0}^1 \left[\frac{2}{9} t \right]_{t=0}^s ds = \int_{s=0}^1 \frac{2}{9} (s-0) ds \\ &= \frac{2}{9} \left[\frac{1}{2} s^2 \right]_{s=0}^1 = \frac{2}{9} \cdot \frac{1}{2} (1-0) \\ &= \boxed{\frac{1}{9}} \# \end{aligned}$$

$$\begin{aligned} g(2, 2.01) &= \int_{t=0}^{2.01} \int_{s=0}^2 f(s, t) ds dt = \int_{s=0}^2 \int_{t=0}^s \frac{2}{9} dt ds \\ &= \frac{2}{9} \left[\frac{1}{2} s^2 \right]_{s=0}^2 = \boxed{\frac{4}{9}} \# \end{aligned}$$

Question 7:

- Sub-question 1:



• Sub-question 2:

$$\begin{aligned} \int_{x=-\infty}^{\infty} x f(x) dx &= \int_0^1 \frac{x^2}{4} dx + \int_1^3 \frac{3}{8} x dx + \int_3^4 -\frac{x^2}{4} + x dx \\ &= \left[\frac{1}{12} x^3 \right]_0^1 + \left[\frac{3}{16} x^2 \right]_1^3 - \left[\frac{1}{12} x^3 \right]_3^4 + \left[\frac{1}{2} x^2 \right]_3^4 \\ &= \frac{1}{12} + \frac{24}{16} - \frac{37}{12} + \frac{7}{2} \\ &= \boxed{2} \# \end{aligned}$$

Question 8:

$$\begin{aligned} \text{(i)} \sum_{k=27}^{\infty} 0.9^k &= \sum_{k'=1}^{\infty} 0.9^{k'+26} = (0.9)^{27} \cdot \sum_{k'=1}^{\infty} 0.9^{k'-1} \\ &= (0.9)^{27} \frac{1}{1-0.9} = \boxed{10 \cdot (0.9)^{27}} \# \end{aligned}$$

$$\begin{aligned} \text{(ii)} \sum_{k=0}^{\infty} k \cdot 0.5^{k+1} &= 0 \cdot 0.5^1 + \sum_{k=1}^{\infty} k \cdot 0.5^{k+1} = 0 + 0.5^2 \cdot \sum_{k=1}^{\infty} k \cdot 0.5^{k-1} \\ &= 0.5^2 \cdot \frac{1}{(1-0.5)^2} = \boxed{1} \# \end{aligned}$$

$$\begin{aligned} \text{(iii)} \sum_{k=3}^{50} y^k &= \sum_{k'=1}^{48} y^{k'+2} = y^3 \sum_{k'=1}^{48} y^{k'-1} \\ &= \begin{cases} y^3 \frac{(1-y^{48})}{1-y} & , \text{ if } y \neq 1 \\ 48 & , \text{ if } y = 1 \end{cases} \# \end{aligned}$$

Question 9:

$$(i) \sum_{k=-\infty}^{\infty} a_k = a_{-1} + a_9 = 0.8 + 0.2 = \boxed{1} \#$$

$$(ii) \sum_{k=-\infty}^{\infty} k a_k = (-1)a_{-1} + 9 \cdot a_9 = -0.8 + 1.8 = \boxed{1} \#$$

$$(iii) \sum_{k=-\infty}^{\infty} \min(k, 3) a_k = \min(-1, 3) a_{-1} + \min(9, 3) a_9 \\ = -1 \cdot 0.8 + 3 \cdot 0.2 = \boxed{-0.2} \#$$

$$(iv) \sum_{k=-\infty}^{\infty} \sin(k\pi) a_k = \sin(-\pi) \cdot 0.8 + \sin(9\pi) \cdot 0.2 = 0 + 0 = \boxed{0} \#$$

(Note that $\sin(k\pi) = 0$ for $k \in \mathbb{Z}$)

Question 10:

• Sample space $S = \left\{ (1,1), (2,1), (3,1), (4,1), (5,1), (6,1), \right. \\ \left. (1,0), (2,0), (3,0), (4,0), (5,0), (6,0) \right\}$ #

• $\frac{1}{12}$

∵ The die and coin are fair, i.e., head & tail is equally likely and each side of the die is equally likely.

Besides, X and Y are independent, i.e., the outcome of X does not depend on the outcome of Y , and vice versa.

Thus, each outcome of the sample space would have probability $\frac{1}{12}$. #

• $P(X^2 + Y \text{ is prime}) = P((1,1)) + P((2,1)) + P((4,1)) + P((6,1)) \\ = \frac{4}{12} = \boxed{\frac{1}{3}} \#$