

Reading:**Review Probability (appendix and 322:321 notes/text)**
Web notes on convexity

1. **Counting and Sample Space:** Consider a binary code with 5 bits (0 or 1) in each code word. An example of a code word is 01010. In each code word, a bit is zero with probability 0.8, independent of any other bit.
 - (a) What is the probability of the code word 00111?
 - (b) What is the probability that a code word contains exactly three ones?
2. **Simple Probability, Simple Application:** A source wishes to transmit radio packets to a receiver over a radio link. The receiver uses error detection to identify packets that have been corrupted by radio noise. When a packet is sent error free the receiver sends an acknowledgement(ACK) back to the source. When the receiver gets a packet with errors, it sends back a negative-acknowledgement(NACK). Each time the source receives a NACK, the packet is re-transmitted. We assume that each packet transmission is independently corrupted by errors with probability q .
 - (a) Find the PMF of X , the number of times that a packet is transmitted by the source.
 - (b) Suppose each packet takes 1 millisecond to transmit and that the source waits an additional millisecond to receive the acknowledgement message (ACK or NACK) before transmitting. Let T equal the time required until the packet is successfully received. What is the relationship between T and X ? What is the PMF of T ?
3. **Joint PMFs:** Calls arriving at a telephone switch are either voice calls (v) or data calls (d). Each call is a voice call with probability p , independent of any other call. Observe calls at a telephone switch until you observe two voice calls. Let M equal the number of calls up to and including the first voice call. Let N equal the number of calls observed up to and including the second voice call. Find the conditional PMF's $P_{M|N}(m|n)$ and $P_{N|M}(n|m)$. Interpret your results.
4. **Gaussians:** W is a Gaussian random variable with expected value $\mu = 0$ and variance $\sigma^2 = 16$. Given the event $C = \{W > 0\}$,
 - (a) What is the conditional PDF $f_{W|C}(w)$?
 - (b) What is the conditional expected value $E[W|C]$?

(c) Find the conditional variance, $\text{Var}[W|C]$.

5. Functions of random variables:

(a) Find the PDF $f_Y(y)$ for the random variable Y , where $Y = X^3$ and X is a uniform random variable in the range $(0,1)$.

(b) Let X and Y be independent random variables with $f_X(x) = \exp(-x)u(x)$, and $f_Y(y) = \frac{1}{2}[u(y+1) - u(y-1)]$ and let $Z = X + Y$, where $u()$ denotes unit step function. What is the PDF of random variable Z ? HINT: Use convolution!