

Problem 1. (Totally, 20 points)

(1) (10 points) Let $f(t) = c \cdot e^{-t^2}$ be a probability density function and c is a normalization constant. Calculate the value of c .

(2) (10 points) Let X be a Gaussian random variable with mean μ and variance σ^2 . Calculate the third moment of X .

Problem 2. (Totally, 20 points)

Let M be a 2×2 random matrix in which elements are independent, identically distributed random variables. In addition, each matrix element is uniformly distributed in $[0, 2]$. (Note that each matrix element is a continuous random variable rather than a discrete random variable.)

(1) (10 points) Calculate the probability that the trace of M is smaller than $\frac{4}{3}$.

(2) (10 points) Calculate the probability that $(\log_2[M]_{1,1}) + (\log_2[M]_{1,2})$ is smaller than -1 .

Problem 3. (Totally 10 points)

Let $U_1, U_2, U_3, \dots, U_k$ be a sequence of independent, identically distributed random variables. Each U_i , where $i \in \{1, 2, 3, \dots, k\}$, is uniformly distributed in $\{1, 2, 3, \dots, n\}$. Calculate the probability that $\prod_{i=1}^{k-1} \prod_{j=i+1}^k (U_j - U_i) \neq 0$.

Problem 4. (Totally, 20 points)

Let

$$A = \begin{bmatrix} 3 & 1 & 0 \\ 0 & 3 & 4 \\ 0 & 0 & 4 \end{bmatrix}$$

(1) (10 points) Calculate the eigenvalues of A and the corresponding multiplicity of the eigenvalues.

(2) (10 points) Let I be the 3×3 identity matrix. Calculate the value of B , where

$$B = (A - 3I)^3 \cdot A^{100} - (A - 3I)^2 \cdot A^{100} + A^2 - 6A + 9I \quad (1)$$

Problem 5. (Totally, 30 points)

Let $V = P(\mathbb{R})$ be an inner product space with inner product

$$\langle f(t), g(t) \rangle = \int_{-1}^1 f(t) \cdot g(t) dt \quad (2)$$

Recall that $P(\mathbb{R})$ is the vector space composed of all polynomials with real coefficients. Similarly, $P_n(\mathbb{R})$ is the vector space composed of all polynomials with real coefficients and degree smaller than or equal to n .

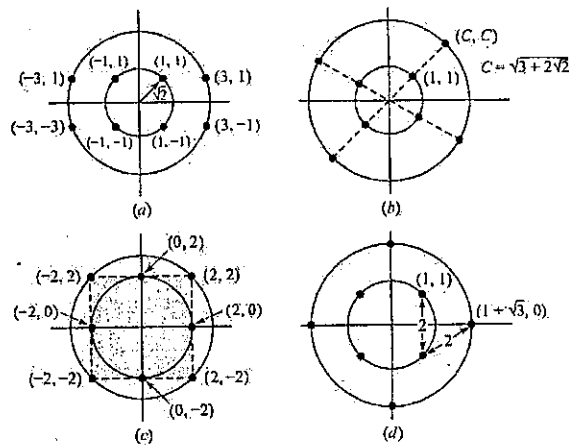
Now, consider the subspace $P_2(\mathbb{R})$ with the standard ordered basis $\beta = \{1, x, x^2\}$. Use the Gram-Schmidt process to replace β by an orthonormal basis $\{v_1, v_2, v_3\}$ for $P_2(\mathbb{R})$.

1. [30%]
 - (a) What are the advantages and disadvantages of digital communications?
 - (b) What is the sampling theorem?
 - (c) What is the meaning of the terms "white" and "Gaussian" in an AWGN channel?
 - (d) What is the purpose of matched filters in a receiver?
 - (e) Explain capture effect and threshold effect of frequency modulation.
 - (f) Draw a block diagram of a superheterodyne AM receiver.
2. [20%] Derive the bit error rate of a noncoherent ASK demodulator in an AWGN channel.
3. Consider a decision rule based on the computation of the posterior probabilities defined as

$$P(s_m | \mathbf{r}) \equiv P(\text{signal } s_m \text{ was transmitted} | \mathbf{r}), \quad m = 1, 2, \dots, M.$$

This decision criterion, called the *maximum a posterior probability (MAP)* criterion, is based on selecting the signal corresponding to the maximum of the set of posterior probabilities $\{P(s_m | \mathbf{r})\}$. On the other hand, the decision criterion based on the maximum of $P(\mathbf{r} | s_m)$ over the M signals is called *maximum-likelihood (ML)* criterion. Consider the case of binary PAM signals in which the two possible signal points are $s_1 = -s_2 = \sqrt{\epsilon_b}$, where ϵ_b is the energy per bit. The priori probabilities are $P(s_1) = p$ and $P(s_2) = 1 - p$. If the signals are sent over an additive white Gaussian noise channel with variance $\sigma_n^2 = \frac{1}{2} N_0$:

- (a) [10%] Determine the metrics, i.e. decision boundary of the signal constellation, for the optimum ML detector.
 - (b) [15%] Determine the metrics for the optimum MAP detector.
 - (c) [10%] When will these two decision criteria reach the same result?
4. [15%] Among the four 8-QAM modulation schemes shown in the following figure, which one results in the smallest error probability for a given transmitted power? Explain your answers.



Vector Analysis and Differential Equations

2005

1. (a) Please define and explain the following operations for scalar A or vector \vec{F} : (12%)
 - i. ∇A
 - ii. $\nabla \cdot \vec{F}$
 - iii. $\nabla \times \vec{F}$
 (b) Using the previous definition, please derive the expression of $\nabla \cdot \vec{F}$ in cylindrical coordinates. (10%)
2. (a) Please define and explain "Irrotational Field" and "Solenoidal Field". (8%)
 (b) Given a vector function $\vec{F} = \hat{a}_x(x + c_1z) + \hat{a}_y(c_2x - 3z) + \hat{a}_z(x + c_3y + c_4z)$ (15%)
 - i. Determine the constants c_1 , c_2 , and c_3 if \vec{F} is irrotational.
 - ii. Determine the constant c_4 if \vec{F} is solenoidal.
 - iii. Determine the scalar potential function V whose negative gradient equals \vec{F} .
3. (a) Please define and explain the divergence theorem for a vector field \vec{F} . (5%)
 (b) Please prove $\nabla \cdot (A\vec{F}) = A\nabla \cdot \vec{F} + \vec{F} \cdot \nabla A$ in Cartesian Coordinates. (10%)
 (c) According to (a) and (b), please prove (15%)

$$\int_v (\phi \nabla^2 \psi - \psi \nabla^2 \phi) dv = \oint_s (\phi \nabla \psi - \psi \nabla \phi) \cdot d\vec{s}$$
 , where v is an arbitrary volume and s is its surface.
4. Please find the complete solution of the equation $y' + y = \sec x$. (15%)
5. Please find a complete solution of the equation $x^2 y' + xy' + 9y = 0$. (10%)

1. (a) Determine the capacitance per unit length between two long, parallel, circular conducting wires of radius a . The axes of the wires are separated by a distance D . Assume that all the space is filled with air. (10%)
 (b) When the above conducting wires are treated as a two-wire transmission line, find the characteristic impedance. (10%)
2. Consider a very long coaxial cable. The inner conductor has a radius a and is maintained at a potential V_0 . The outer conductor has an inner radius b and is grounded. Assume that the dielectric filled between the conductors has an intrinsic impedance of η .
 (a) Determine the potential distribution in the space between the conductors. (10%)
 (b) Assume that only the dominant mode is propagating inside the coaxial cable. Find the electric and magnetic field in the space between the conductors. (10%)
3. (a) What is a solenoid inductor? (5%)
 (b) What is a spiral inductor? (5%)
 (c) How do you define the quality factor of an inductor? (5%)
 (d) Find the stored magnetic energy for a current I flowing in a single inductor with inductance L . (5%)

4. Consider a right-hand circularly polarized plane wave normally incident from free-space ($z < 0$) onto a good conductor ($z > 0$) with conductance and skin depth equal to σ and δ , respectively. Let the incident electric field be of the form

$$\vec{E} = E_0(\hat{x} - j\hat{y})e^{-jk_0z}$$

- (a) Find the electric and magnetic field of the reflected wave. What is the polarization of the reflected wave? (10%)
 - (b) Compute the Poynting vectors for $z < 0$ and $z > 0$, and show that complex power is conserved. (10%)
5. Consider a Teflon ($\epsilon_r = 2.08$, $\tan\delta = 0.0004$) filled copper ($\sigma = 5.8 \times 10^7$ S/m) K-band waveguide, having dimensions $a = 1.07$ cm and $b = 0.43$ cm.
 (a) Find the cutoff frequencies of the first five propagating modes. (10%)
 (b) If the operating frequency is 15 GHz, find the attenuation in dB/m due to dielectric and conductor losses. (10%)