



VICTORIA UNIVERSITY OF  
**WELLINGTON**  
TE HERENGA WAKA

**EXAM – 2023**  
**TRIMESTER 2**  
**FRONT PAGE**

**EEEN 220**  
**SIGNALS, SYSTEMS**  
**& STATISTICS 1**

**25/10/2023**

**Time Allowed:** TWO HOURS

**CLOSED BOOK**

**Permitted materials:** Only silent non-programmable calculators or silent programmable calculators with their memories cleared are permitted in this examination. A single double sided A4 sheet of formulae is permitted (which does not need to be submitted).

**Instructions:** Attempt ALL Questions.  
NOT all questions have the same marks value.  
There are 50 marks in total.

1. Sample statistics

[6 MARKS]

Measurements of signal strength  $y$  versus distance  $x$  for a given wireless channel were made, giving the results below:

$x$ (km)	5	22	18	9	33	21
$y$ (dB)	24	15	16	9	7	13

(a) Calculate the sample means  $\bar{x}$  and  $\bar{y}$ . [2 MARKS]

(b) Calculate the sample standard deviations  $s_x$  and  $s_y$  [2 MARKS]

(c) Calculate the correlation coefficient between  $x$  and  $y$ . [2 MARKS]

2. Conditional Probability

[10 MARKS]

In the process of producing engine valves, the valves are subjected to a first grind. Valves having thickness within the specification are ready for installation. Valves having thickness above the specification are reground, while those with thickness below the specification are scrapped. After the first grind, 70% meet specification, 20% are reground, and 10% are scrapped. Of those valves that are reground, 90% meet specification, and 10% are scrapped.

Hint: Let  $K$  denote the event that a valve meets the specification,  $R$  denote the event that a valve is reground, and  $S$  the event that a valve is scrapped. Then  $P(K \cap R^c) = 0.7$ ,  $P(R) = 0.2$ ,  $P(S \cap R^c) = 0.1$ ,  $P(K|R) = 0.9$ ,  $P(S|R) = 0.1$ .

(a) Find the probability that a valve is ground only once.

[1 MARK]

(b) Given that a valve is not reground, what is the probability that it is scrapped?

[1 MARK]

(c) Find the probability that a valve is scrapped.

[2 MARKS]

(d) Given that a valve is scrapped, what is the probability that it was ground twice?

[2 MARKS]

(e) Find the probability that the valve meets the specification (after the first or second grind).

[2 MARKS]

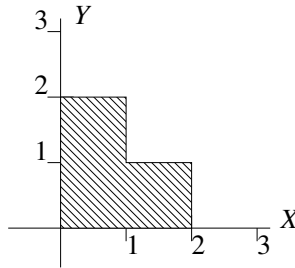
(f) Given that a valve meets the specification, what is the probability that it was ground twice?

[2 MARKS]

3. Joint Probability Density

[12 MARKS]

Consider the density  $f_{X,Y}(x,y)$  shown below. The shaded area has a constant density,  $c$ . Elsewhere the density is zero. As always: explain all answers. Only providing answers results in no marks.



- (a) Compute the value  $c$  of the density, where the density is not zero. [1 MARK]
- (b) Determine the density  $f_X(x)$  (a careful plot is ok). [1 MARK]
- (c) Determine the function  $f_{X,Y}(\frac{1}{2}, y)$  (a careful plot is ok). [1 MARK]
- (d) Determine the density  $f_{Y|X}(y|\frac{1}{2})$  (a careful plot is ok). [2 MARKS]
- (e) Determine  $E\{X\}$  [2 MARKS]
- (f) Determine the expectation  $E\{XY\}$ . [3 MARKS]
- (g) Compute the covariance between  $X$  and  $Y$ . [2 MARKS]

4. Distributions

[6 MARKS]

Derive an expression for the mean and variance of a continuous random variable  $X$  which is uniformly distributed on the interval  $[a, b]$ .

(Note: There are *no* marks for the answers, only for the working).

(a) Mean:

[2 MARKS]

(b) Variance:

[4 MARKS]

5. Uncertainties

[5 MARKS]

We wish to measure a change between two independent measurements, expressed as a proportion of the initial value i.e.,  $y = (x_2 - x_1)/x_1$ .

(a) If  $x_1 = 1.11 \pm 0.01$  and  $x_2 = 0.99 \pm 0.01$ , what is the value of  $y$ ? [1 MARK]

(b) What is the uncertainty in  $y$ ? [4 MARKS]

6. Maximum Likelihood

[7 MARKS]

Derive the maximum likelihood estimator for the location parameter  $\mu$  and the scale parameter  $b$  from samples of the Laplace distribution (which has p.d.f  $f_X(x) = \frac{1}{2b}e^{-\frac{|x-\mu|}{b}}$ ).

(Note: Most of the marks for this question are for careful explanation of what you are doing and the reasons for it).

7. Traffic

[4 MARKS]

A car insurance company is setting up a 0800 number and call centre for new customers. They estimate that during the busy hour the (Poisson) call arrival rate is 1.2 calls per minute. The mean call duration (assumed exponentially distributed) is 11.6 minutes. The company assumes that customers who encounter congestion on calling will immediately call their competitor, and don't want this to happen for any more than 2% of callers.

(a) What is the busy hour traffic load? (provide the value and the units)

[2 MARKS]

(b) How many operators does the call centre require to meet the availability target?

[2 MARKS]



# Tables for EEEN220

## Normal Distribution

$$\Pr[X \leq x] = \Phi(x) = 0.5 + \int_0^x \frac{1}{\sqrt{2\pi}} e^{-y^2/2} dy$$

The table shows  $\Phi(z) - 0.5$  as a function of  $z > 0$ .

<i>z</i>	0.00	0.01	0.02	0.03	0.04	0.05	0.06	0.07	0.08	0.09
0.0	.0000	.0040	.0080	.0120	.0160	.0199	.0239	.0279	.0319	.0359
0.1	.0398	.0438	.0478	.0517	.0557	.0596	.0636	.0675	.0714	.0753
0.2	.0793	.0832	.0871	.0910	.0948	.0987	.1026	.1064	.1103	.1141
0.3	.1179	.1217	.1255	.1293	.1331	.1368	.1406	.1443	.1480	.1517
0.4	.1554	.1591	.1628	.1664	.1700	.1736	.1772	.1808	.1844	.1879
0.5	.1915	.1950	.1985	.2019	.2054	.2088	.2123	.2157	.2190	.2224
0.6	.2257	.2291	.2324	.2357	.2389	.2422	.2454	.2486	.2517	.2549
0.7	.2580	.2611	.2642	.2673	.2704	.2734	.2764	.2794	.2823	.2852
0.8	.2881	.2910	.2939	.2967	.2995	.3023	.3051	.3078	.3106	.3133
0.9	.3159	.3186	.3212	.3238	.3264	.3289	.3315	.3340	.3365	.3389
1.0	.3413	.3438	.3461	.3485	.3508	.3531	.3554	.3577	.3599	.3621
1.1	.3643	.3665	.3686	.3708	.3729	.3749	.3770	.3790	.3810	.3830
1.2	.3849	.3869	.3888	.3907	.3925	.3944	.3962	.3980	.3997	.4015
1.3	.4032	.4049	.4066	.4082	.4099	.4115	.4131	.4147	.4162	.4177
1.4	.4192	.4207	.4222	.4236	.4251	.4265	.4279	.4292	.4306	.4319
1.5	.4332	.4345	.4357	.4370	.4382	.4394	.4406	.4418	.4429	.4441
1.6	.4452	.4463	.4474	.4484	.4495	.4505	.4515	.4525	.4535	.4545
1.7	.4554	.4564	.4573	.4582	.4591	.4599	.4608	.4616	.4625	.4633
1.8	.4641	.4649	.4656	.4664	.4671	.4678	.4686	.4693	.4699	.4706
1.9	.4713	.4719	.4726	.4732	.4738	.4744	.4750	.4756	.4761	.4767
2.0	.4772	.4778	.4783	.4788	.4793	.4798	.4803	.4808	.4812	.4817
2.1	.4821	.4826	.4830	.4834	.4838	.4842	.4846	.4850	.4854	.4857
2.2	.4861	.4864	.4868	.4871	.4875	.4878	.4881	.4884	.4887	.4890
2.3	.4893	.4896	.4898	.4901	.4904	.4906	.4909	.4911	.4913	.4916
2.4	.4918	.4920	.4922	.4925	.4927	.4929	.4931	.4932	.4934	.4936
2.5	.4938	.4940	.4941	.4943	.4945	.4946	.4948	.4949	.4951	.4952
2.6	.4953	.4955	.4956	.4957	.4959	.4960	.4961	.4962	.4963	.4964
2.7	.4965	.4966	.4967	.4968	.4969	.4970	.4971	.4972	.4973	.4974
2.8	.4974	.4975	.4976	.4977	.4977	.4978	.4979	.4979	.4980	.4981
2.9	.4981	.4982	.4982	.4983	.4984	.4984	.4985	.4985	.4986	.4986
3.0	.4987	.4987	.4987	.4988	.4988	.4989	.4989	.4989	.4990	.4990
3.1	.4990	.4991	.4991	.4991	.4992	.4992	.4992	.4992	.4993	.4993
3.2	.4993	.4993	.4994	.4994	.4994	.4994	.4994	.4995	.4995	.4995
3.3	.4995	.4995	.4995	.4996	.4996	.4996	.4996	.4996	.4996	.4997
3.4	.4997	.4997	.4997	.4997	.4997	.4997	.4997	.4997	.4997	.4998
3.5	.4998	.4998	.4998	.4998	.4998	.4998	.4998	.4998	.4998	.4998
3.6	.4998	.4998	.4999	.4999	.4999	.4999	.4999	.4999	.4999	.4999
3.7	.4999	.4999	.4999	.4999	.4999	.4999	.4999	.4999	.4999	.4999
3.8	.4999	.4999	.4999	.4999	.4999	.4999	.4999	.4999	.4999	.4999
3.9	.5000	.5000	.5000	.5000	.5000	.5000	.5000	.5000	.5000	.5000
4.0	.5000	.5000	.5000	.5000	.5000	.5000	.5000	.5000	.5000	.5000

## Erlang B Traffic Table

N	Pr[B]											
	0.0001	0.0005	0.001	0.005	0.01	0.02	0.05	0.1	0.15	0.2	0.30	0.40
1	.0001	.0005	.0010	.0050	.0101	.0204	.0526	.1111	.1765	.2500	.4286	.6667
2	.0142	.0321	.0458	.1054	.1526	.2235	.3813	.5954	.7962	1.000	1.449	2.000
3	.0868	.1517	.1938	.3490	.4555	.6022	.8994	1.271	1.603	1.930	2.633	3.480
4	.2347	.3624	.4393	.7012	.8694	1.092	1.525	2.045	2.501	2.945	3.891	5.021
5	.4520	.6486	.7621	1.132	1.361	1.657	2.219	2.881	3.454	4.010	5.189	6.596
6	.7282	.9957	1.146	1.622	1.909	2.276	2.960	3.758	4.445	5.109	6.514	8.191
7	1.054	1.392	1.579	2.158	2.501	2.935	3.738	4.666	5.461	6.230	7.856	9.800
8	1.422	1.830	2.051	2.730	3.128	3.627	4.543	5.597	6.498	7.369	9.213	11.42
9	1.826	2.302	2.558	3.333	3.783	4.345	5.370	6.546	7.551	8.522	10.58	13.05
10	2.260	2.803	3.092	3.961	4.461	5.084	6.216	7.511	8.616	9.685	11.95	14.68
11	2.722	3.329	3.651	4.610	5.160	5.842	7.076	8.487	9.691	10.86	13.33	16.31
12	3.207	3.878	4.231	5.279	5.876	6.615	7.950	9.474	10.78	12.04	14.72	17.95
13	3.713	4.447	4.831	5.964	6.607	7.402	8.835	10.47	11.87	13.22	16.11	19.60
14	4.239	5.032	5.446	6.663	7.352	8.200	9.730	11.47	12.97	14.41	17.50	21.24
15	4.781	5.634	6.077	7.376	8.108	9.010	10.63	12.48	14.07	15.61	18.90	22.89
16	5.339	6.250	6.722	8.100	8.875	9.828	11.54	13.50	15.18	16.81	20.30	24.54
17	5.911	6.878	7.378	8.834	9.652	10.66	12.46	14.52	16.29	18.01	21.70	26.19
18	6.496	7.519	8.046	9.578	10.44	11.49	13.39	15.55	17.41	19.22	23.10	27.84
19	7.093	8.170	8.724	10.33	11.23	12.33	14.32	16.58	18.53	20.42	24.51	29.50
20	7.701	8.831	9.412	11.09	12.03	13.18	15.25	17.61	19.65	21.64	25.92	31.15
21	8.319	9.501	10.11	11.86	12.84	14.04	16.19	18.65	20.77	22.85	27.33	32.81
22	8.946	10.18	10.81	12.64	13.65	14.90	17.13	19.69	21.90	24.06	28.74	34.46
23	9.583	10.87	11.52	13.42	14.47	15.76	18.08	20.74	23.03	25.28	30.15	36.12
24	10.23	11.56	12.24	14.20	15.30	16.63	19.03	21.78	24.16	26.50	31.56	37.78
25	10.88	12.26	12.97	15.00	16.13	17.51	19.99	22.83	25.30	27.72	32.97	39.44
26	11.54	12.97	13.70	15.80	16.96	18.38	20.94	23.89	26.43	28.94	34.39	41.10
27	12.21	13.69	14.44	16.60	17.80	19.27	21.90	24.94	27.57	30.16	35.80	42.76
28	12.88	14.41	15.18	17.41	18.64	20.15	22.87	26.00	28.71	31.39	37.21	44.41
29	13.56	15.13	15.93	18.22	19.49	21.04	23.83	27.05	29.85	32.61	38.63	46.07
30	14.25	15.86	16.68	19.03	20.34	21.93	24.80	28.11	31.00	33.84	40.05	47.74
40	21.37	23.41	24.44	27.38	29.01	31.00	34.60	38.79	42.48	46.15	54.24	64.35
50	28.87	31.29	32.51	35.98	37.90	40.26	44.53	49.56	54.03	58.51	68.46	80.99
60	36.62	39.40	40.80	44.76	46.95	49.64	54.57	60.40	65.63	70.90	82.70	97.63
70	44.58	47.68	49.24	53.66	56.11	59.13	64.67	71.29	77.26	83.32	96.95	114.3
80	52.69	56.10	57.81	62.67	65.36	68.69	74.82	82.20	88.91	95.75	111.2	130.9
90	60.92	64.63	66.48	71.76	74.68	78.31	85.01	93.15	100.6	108.2	125.5	147.6
100	69.27	73.25	75.24	80.91	84.06	87.97	95.24	104.1	112.3	120.6	139.7	164.3

## Erlang C Traffic Table

N	Pr[W]											
	0.0001	0.0005	0.001	0.005	0.01	0.02	0.05	0.1	0.15	0.2	0.30	0.40
1	.0001	.0005	.0010	.0050	.0100	.0200	.0500	.1000	.1500	.2000	.3000	.4000
2	.0142	.0319	.0452	.1025	.1465	.2103	.3422	.5000	.6278	.7403	.9390	1.117
3	.0860	.1490	.1894	.3339	.4291	.5545	.7876	1.040	1.231	1.393	1.667	1.903
4	.2310	.3533	.4257	.6641	.8100	.9939	1.319	1.653	1.899	2.102	2.440	2.725
5	.4428	.6289	.7342	1.065	1.259	1.497	1.905	2.313	2.607	2.847	3.241	3.569
6	.7110	.9616	1.099	1.519	1.758	2.047	2.532	3.007	3.344	3.617	4.062	4.428
7	1.026	1.341	1.510	2.014	2.297	2.633	3.188	3.725	4.103	4.406	4.897	5.298
8	1.382	1.758	1.958	2.543	2.866	3.246	3.869	4.463	4.878	5.210	5.744	6.178
9	1.771	2.208	2.436	3.100	3.460	3.883	4.569	5.218	5.668	6.027	6.600	7.065
10	2.189	2.685	2.942	3.679	4.077	4.540	5.285	5.986	6.469	6.853	7.465	7.959
11	2.634	3.186	3.470	4.279	4.712	5.213	6.015	6.765	7.280	7.688	8.336	8.857
12	3.100	3.708	4.018	4.896	5.363	5.901	6.758	7.554	8.099	8.530	9.212	9.761
13	3.587	4.248	4.584	5.529	6.028	6.602	7.511	8.352	8.926	9.379	10.09	10.67
14	4.092	4.805	5.166	6.175	6.705	7.313	8.273	9.158	9.760	10.23	10.98	11.58
15	4.614	5.377	5.762	6.833	7.394	8.035	9.044	9.970	10.60	11.09	11.87	12.49
16	5.150	5.962	6.371	7.502	8.093	8.766	9.822	10.79	11.44	11.96	12.77	13.41
17	5.699	6.560	6.991	8.182	8.801	9.505	10.61	11.61	12.29	12.83	13.66	14.33
18	6.261	7.169	7.622	8.871	9.518	10.25	11.40	12.44	13.15	13.70	14.56	15.25
19	6.835	7.788	8.263	9.568	10.24	11.01	12.20	13.28	14.01	14.58	15.47	16.18
20	7.419	8.417	8.914	10.27	10.97	11.77	13.00	14.12	14.87	15.45	16.37	17.10
21	8.013	9.055	9.572	10.99	11.71	12.53	13.81	14.96	15.73	16.34	17.28	18.03
22	8.616	9.702	10.24	11.70	12.46	13.30	14.62	15.81	16.60	17.22	18.19	18.96
23	9.228	10.36	10.91	12.43	13.21	14.08	15.43	16.65	17.47	18.11	19.10	19.89
24	9.848	11.02	11.59	13.16	13.96	14.86	16.25	17.51	18.35	19.00	20.02	20.82
25	10.48	11.69	12.28	13.90	14.72	15.65	17.08	18.36	19.22	19.89	20.93	21.76
26	11.11	12.36	12.97	14.64	15.49	16.44	17.91	19.22	20.10	20.79	21.85	22.69
27	11.75	13.04	13.67	15.38	16.26	17.23	18.74	20.08	20.98	21.68	22.77	23.63
28	12.40	13.73	14.38	16.14	17.03	18.03	19.57	20.95	21.87	22.58	23.69	24.57
29	13.05	14.42	15.09	16.89	17.81	18.83	20.41	21.82	22.75	23.48	24.61	25.50
30	13.71	15.12	15.80	17.65	18.59	19.64	21.25	22.68	23.64	24.38	25.54	26.44
40	20.58	22.33	23.17	25.44	26.58	27.84	29.77	31.48	32.61	33.48	34.83	35.89
50	27.80	29.86	30.86	33.49	34.80	36.26	38.47	40.42	41.70	42.69	44.21	45.40
60	35.30	37.63	38.76	41.73	43.20	44.83	47.29	49.46	50.88	51.97	53.65	54.96
70	42.99	45.58	46.83	50.10	51.73	53.52	56.21	58.57	60.12	61.31	63.14	64.56
80	50.84	53.68	55.03	58.60	60.36	62.30	65.21	67.75	69.42	70.70	72.66	74.18
90	58.82	61.88	63.34	67.18	69.07	71.15	74.26	76.98	78.76	80.12	82.21	83.83
100	66.91	70.19	71.75	75.84	77.85	80.06	83.37	86.25	88.13	89.58	91.78	93.49

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