EE 451: Homework 1

1. Write a MATLAB code to generate the sinusoidal sequence given by

 $x(n) = \cos(\omega_0 n)$

for

- (a) $\omega_0 = 0$ (b) $\omega_0 = 0.1\pi$ (c) $\omega_0 = 0.2\pi$ (d) $\omega_0 = 0.8\pi$ (e) $\omega_0 = 0.9\pi$ (f) $\omega_0 = \pi$ (g) $\omega_0 = 1.1\pi$
- (h) $\omega_0 = 1.2\pi$

use the stem function to plot your results and make sure you label all your figures. What conclusion can you draw from these figures regarding the frequency ω_0 .

2. Given the following stochastic signal (in MATLAB notation)

$$x = \operatorname{sqrt}(\mathbf{P}_{a}) * \operatorname{randn}(1, \mathbb{N}) + \mathfrak{m};$$
(1)

where N = 100,000

- (a) compute the mean and standard deviation for the following cases
 - i. $P_a = 1$ and m = 1
 - ii. $P_a = 3$ and m = 2
 - iii. $P_a = 2$ and m = 3
 - iv. $P_a = 4$ and m = -5
- (b) Use MATLAB to compute the average power for the signal x under for the values listed in (2a).
- (c) What is the relationship between the average power and the values of P_a and m.
- (d) Write a MATLAB code to filter the stochastic process given by Equation (1) through a moving average of the form

$$y(n) = \frac{1}{M} \{ x(n) + x(n-1) + \ldots + x(n-M+1) \}$$

using M = 5 and M = 10 and using the parameters in (2a). What is the impact of the filter on the mean and the standard deviation?