

2. a). A complex random variable  $Z$  is defined by  $Z = \cos(X) + j \sin(Y)$  where  $X$  and  $Y$  are independent real random variables uniformly distributed from  $-\pi$  to  $\pi$

i) Find the mean value of  $Z$ ?

ii) Find the variance of  $Z$ ?

b). Let  $X_i, i = 1, 2, 3, \dots, 50$  are independent Random variables, each having Poisson

distribution with parameter  $(\lambda) = 0.03$ . Let  $Z = \sum_{i=1}^{50} X_i$ . Evaluate  $P\{Z \geq 3\}$  using central limit

theorem. (Put your answer in terms of complimentary error function)

# Variance Of Complex Random Variable

**Amos Lapidoth**



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