

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 π

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)

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Complex-Valued Modeling in Economics and Finance Sergey Svetunkov, 2012-12-14 Complex Valued Modeling in Economics and Finance outlines the theory methodology and techniques behind modeling economic processes using complex variables theory The theory of complex variables functions is widely used in many scientific fields since work with complex variables can appropriately describe different complex real life processes Many economic indicators and factors reflecting the properties of the same object can be represented in the form of complex variables By describing the relationship between various indicators using the functions of these variables new economic and financial models can be created which are often more accurate than the models of real variables This book pays critical attention to complex variables production in stock market modeling modeling illegal economy time series forecasting complex auto aggressive models and economic dynamics modeling Very little has been published on this topic and its applications within the fields of economics and finance and this volume appeals to graduate level students studying economics academic researchers in economics and finance and economists

Random Signal Analysis Jie Yang, Congfeng Liu, 2018-09-10 A fundamental introduction to the development of random signal processing with an emphasis on analysis Linear transformation nonlinear transformation spectral analysis of stationary and narrow band random process are discussed in detail With abundant exercises this book is an essential reference for graduate students scientists and practitioners in electrical engineering and signal processing Linear and Graphical Models Heidi H. Andersen, Malene Hojbjerre, Dorte Sorensen, Poul S. Eriksen, 1995-05-19 In the last decade graphical models have become increasingly popular as a statistical tool This book is the first which provides an account of graphical models for multivariate complex normal distributions Beginning with an introduction to the multivariate complex normal distribution the authors develop the marginal and conditional distributions of random vectors and matrices Then they introduce complex MANOVA models and parameter estimation and hypothesis testing for these models After introducing undirected graphs they then develop the theory of complex normal graphical models including the maximum likelihood estimation of the concentration matrix and hypothesis testing of conditional independence Complex Valued Nonlinear Adaptive Filters Danilo P. Mandic, Vanessa Su Lee Goh, 2009-04-20 This book was written in response to the growing demand for a text that provides a unified treatment of linear and nonlinear complex valued adaptive filters and methods for the processing of general complex signals circular and noncircular It brings together adaptive filtering algorithms for feedforward transversal and feedback architectures and the recent developments in the statistics of complex variable under the powerful frameworks of CR Wirtinger calculus and augmented complex statistics This offers a number of theoretical performance gains which is illustrated on both stochastic gradient algorithms such as the augmented complex least mean square ACLMS and those based on Kalman filters This work is supported by a number of simulations using synthetic and real world data including the noncircular and intermittent radar and wind signals Random Functions and Turbulence Stoïcho

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The Annals of Mathematical Statistics,1963

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Mathematical Models of Information and Stochastic Systems Philipp Kornreich,2008-05-13 This text shows that the amount of knowledge about a system plays an important role in the mathematical models used to foretell the future of the system It explains how to derive probability distributions to predict the behavior of systems based on what is known about the system The author develops probability theory from a few basic concepts explores the relationship between probability and time and describes the bit error rate with examples a detail not found in many other probability books Drawing on many disciplines that include physics engineering economics and biology the text contains numerous case studies examples tables and problems A solutions manual is available for qualifying instructors

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