



# POSTAL BOOK PACKAGE 2026

## ELECTRONICS ENGINEERING

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### CONVENTIONAL Practice Sets

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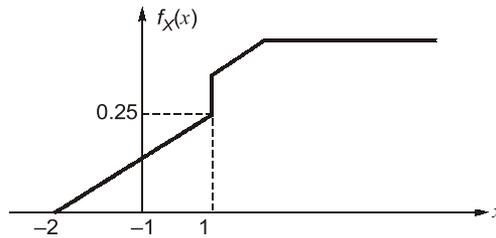
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# Theory of Random Variable and Noise

**Q1** Define PDF and summarise its important properties. Also calculate the probability of outcome of a Random Variable (RV)  $X$  having  $X \leq 1$  for the following PDF curve of RV as shown.



**Solution:**

Probability density function specifies the probability of a random variable taking a particular value.

The Probability Density Function (PDF) which is generally denoted by  $f_X(x)$  or  $P_X(x)$  or  $\rho_X(x)$  is defined in terms of the Cumulative Distribution Function (CDF)  $F_X(x)$  as,

$$\text{PDF} = f_X(x) = \frac{d}{dx} F_X(x) \quad \dots(i)$$

**The PDF has the following properties:**

(i)  $f_X(x) \geq 0$  for all  $x$

This results from the fact that probability cannot be negative. Also,  $F_X(x)$  increases monotonically, as  $x$  increases, more outcomes are included in the prob. of occurrence represented by  $F_X(x)$ .

(ii) Area under the PDF curve is always equal to unity.

i.e. 
$$\int_{-\infty}^{\infty} f_X(x) dx = 1$$

(iii) The CDF is obtained by the result

$$\text{CDF} = \int_{-\infty}^x f_X(x) dx$$

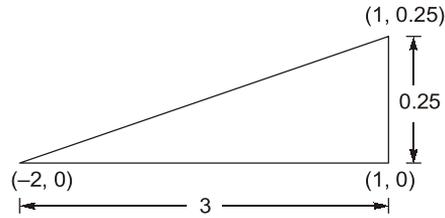
(iv) Probability of occurrence of the value of random variable between the limits of  $x_1$  and  $x_2$  is given by,

$$P(x_1 < X < x_2) = \int_{x_1}^{x_2} f_X(x) dx$$

Now consider the given PDF curve, since we have to find  $P(x \leq 1)$  so,

Equation for the PDF curve for  $x \leq 1$  is,

$$f_X(x) = \left( \frac{1}{12}x + \frac{1}{6} \right)$$



Now,  $P(x \leq 1)$

$$= P(-2 < x < 1) = \int_{-2}^1 \left( \frac{1}{12}x + \frac{1}{6} \right) dx = \left[ \frac{1}{12} \cdot \frac{x^2}{2} + \frac{1}{6}x \right]_{-2}^1 = \frac{3}{8}$$

$$\therefore P(x \leq 1) = \frac{3}{8}$$

**Q2** Find the cumulative distribution function  $F(x)$  corresponding to the PDF  $f(x) = \frac{1}{\pi(1+x^2)}$ ,  $-\infty < x < \infty$ .

**Solution:**

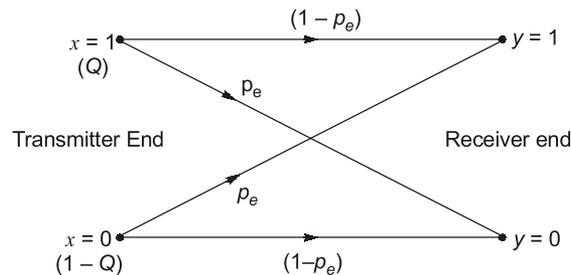
Given

$$f(x) = \frac{1}{\pi(1+x^2)}, -\infty < x < \infty$$

$$F(x) = P(X \leq x)$$

$$= \int_{-\infty}^x f(x) dx = \frac{1}{\pi} \int_{-\infty}^x \frac{dx}{1+x^2} = \frac{1}{\pi} [\tan^{-1} x]_{-\infty}^x = \frac{1}{\pi} \left( \frac{\pi}{2} + \tan^{-1} x \right)$$

**Q3** A BSC (Binary Symmetric Channel) error probability is  $P_e$ . The probability of transmitting '1' is  $Q$ , and that of transmitting '0' is  $(1 - Q)$  as in figure below. Calculate the probabilities of receiving 1 and 0 at the receiver?



**Solution:**

If  $x$  and  $y$  are the transmitted digit and the received digit respectively, then for a BSC,

$$P_{y|x}(0|1) = P_{y|x}(1|0) = P_e$$

$$P_{y|x}(0|0) = P_{y|x}(1|1) = 1 - P_e$$

Also,

$$P_x(1) = Q \text{ and } P_x(0) = 1 - Q$$

We have to find,  $P_y(1)$  and  $P_y(0) = ?$

$$\therefore P_y(1) = P_x(0) P_{y|x}(1|0) + P_x(1) P_{y|x}(1|1) = (1 - Q)P_e + Q(1 - P_e)$$

$$\text{also, } P_y(0) = P_x(0)P_{y|x}(0|0) + P_x(1) P_{y|x}(0|1) = (1 - Q)(1 - P_e) + QP_e$$

**Q4** For the triangular distribution

$$f(x) = \begin{cases} x, & 0 \leq x \leq 1 \\ 2 - x, & 1 \leq x \leq 2 \\ 0, & \text{otherwise} \end{cases}$$

Find the mean and variance.

**Solution:**

$$\begin{aligned} \text{Mean} = E(X) &= \int_{-\infty}^{\infty} xf(x)dx = \int_0^1 x \cdot x dx + \int_1^2 x(2-x)dx = \int_0^1 x^2 dx + \int_1^2 (2x - x^2) dx \\ &= \left[ \frac{x^3}{3} \right]_0^1 + \left[ 2\left(\frac{x^2}{2}\right) - \frac{x^3}{3} \right]_1^2 \\ &= \frac{1}{3} + \left[ \left(4 - \frac{8}{3}\right) - \left(1 - \frac{1}{3}\right) \right] = \frac{1}{3} + \frac{4}{3} - \frac{2}{3} = 1 \\ E(X^2) &= \int_{-\infty}^{\infty} x^2 f(x) dx = \int_0^1 x^2 x dx + \int_1^2 x^2 (2-x) dx \\ &= \int_0^1 x^3 dx + \int_1^2 (2x^2 - x^3) dx = \left[ \frac{x^4}{4} \right]_0^1 + \left[ 2\left(\frac{x^3}{3}\right) - \frac{x^4}{4} \right]_1^2 \\ &= \frac{1}{4} + \left[ \left(\frac{16}{3} - \frac{16}{4}\right) - \left(\frac{2}{3} - \frac{1}{4}\right) \right] = \frac{1}{4} + \frac{16}{3} - 4 - \frac{2}{3} + \frac{1}{4} = \frac{7}{6} \\ \text{Var}(X) &= E(X^2) - E(X)^2 = \frac{7}{6} - (1)^2 = \frac{1}{6} \end{aligned}$$

**Q5** The joint density function of two continuous random variables is given by

$$f(x, y) = \begin{cases} xy/8, & 0 < x < 2, 1 < y < 3 \\ 0, & \text{otherwise} \end{cases}$$

Find (a)  $E(X)$ , (b)  $E(Y)$  and (c)  $E(2X + 2Y)$ .**Solution:**

$$\begin{aligned} \text{(a)} \quad E(X) &= \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} xf(x, y) dx dy = \int_{x=0}^2 \int_{y=1}^3 x(xy/8) dx dy = \frac{4}{3} \\ \text{(b)} \quad E(Y) &= \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} yf(x, y) dx dy = \int_{x=0}^2 \int_{y=1}^3 y(xy/8) dx dy = \frac{13}{6} \\ \text{(c)} \quad E(2X + 3Y) &= \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} (2x + 3y) dx dy = \int_{x=0}^2 \int_{y=1}^3 (2x + 3y)(xy/8) dx dy = \frac{55}{6} \end{aligned}$$

**Q6** A WSS random process  $x(t)$  is applied to the input of an LTI system with impulse response

$$h(t) = 3e^{-2t} u(t)$$

Find the mean value of the output  $y(t)$  of the system, if  $E[x(t)] = 2$ . Here  $E[\cdot]$  denotes the expectation operator.**Solution:**The output  $y(t)$  is the convolution of the input  $x(t)$  and the impulse response  $h(t)$ .

$$y(t) = \int_{-\infty}^{\infty} h(\tau) \cdot x(t - \tau) \cdot d\tau$$

$$\therefore E[y(t)] = \int_{-\infty}^{\infty} h(\tau) \cdot E[x(t - \tau)] \cdot d\tau$$

$$E[y(t)] = H(0) \times E[x(t)]$$

$$E[y(t)] = E[x(t)] \cdot H(0)$$

where,  $H(0) = H(\omega)|_{\omega=0}$  and  $H(\omega) =$  Fourier transform of  $h(t)$

Given  $E[x(t)] = 2$ ,  $h(t) = 3e^{-2t} u(t)$

Taking Fourier transform,  $H(\omega) = \frac{3}{2 + j\omega} \Rightarrow H(0) = \frac{3}{2}$

$$E[y(t)] = 2 \times \frac{3}{2} = 3$$

**Q.7** Suppose that two signals  $s_1(t)$  and  $s_2(t)$  are orthogonal over the interval  $(0, T)$ . A sample function  $n(t)$  of a zero-mean white noise process is correlated with  $s_1(t)$  and  $s_2(t)$  separately, to yield the following variables:

$$n_1 = \int_0^T s_1(t) n(t) dt \quad \text{and} \quad n_2 = \int_0^T s_2(t) n(t) dt$$

Prove that  $n_1$  and  $n_2$  are orthogonal.

**Solution:**

$$\begin{aligned} E[n_1 n_2] &= E \left[ \int_0^T s_1(u) n(u) du \int_0^T s_2(v) n(v) dv \right] \\ &= \int_0^T \int_0^T s_1(u) s_2(v) E[n(u) n(v)] du dv \end{aligned}$$

$n(t)$  is a white noise process.

So,  $R_n(\tau) = \frac{N_0}{2} \delta(\tau)$

$$E[n(u) n(v)] = \frac{N_0}{2} \delta(u - v)$$

Hence,  $E[n_1 n_2] = \frac{N_0}{2} \int_0^T \int_0^T s_1(u) s_2(v) \delta(u - v) du dv$

$$= \frac{N_0}{2} \int_0^T s_1(u) s_2(u) du$$

$$= 0 \quad \because s_1(t) \text{ and } s_2(t) \text{ are orthogonal over } (0, T)$$

$E[n_1 n_2] = 0$ . So,  $n_1$  and  $n_2$  are also orthogonal.

**Q.8** Find the time autocorrelation function of the signal  $g(t) = e^{-at} u(t)$  and from this obtain the energy spectral density (ESD) of  $g(t)$ .

**Solution:**

Auto correlation function,

$$\begin{aligned} R_x(\tau) &= \int_{-\infty}^{\infty} g(t) g(t - \tau) dt = \int_{-\infty}^{\infty} e^{-at} u(t) e^{-a(t-\tau)} u(t - \tau) dt \\ &= \int_{\tau}^{\infty} e^{-2at} e^{a\tau} dt = e^{a\tau} \int_{\tau}^{\infty} e^{-2at} dt = \frac{e^{a\tau}}{-2a} \left[ e^{-2at} \right]_{\tau}^{\infty} = \frac{e^{a\tau}}{2a} e^{-2a\tau} = \frac{e^{-a\tau}}{2a} \end{aligned}$$

Similar process is valid for negative side because for real  $g(t)$ ,  $R_x(\tau)$  is even function of time

$$R_x(\tau) = \frac{e^{-a|\tau|}}{2a}$$

Now we know that

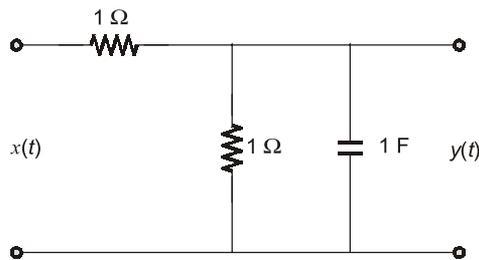
$$R_x(\tau) \xrightarrow{F.T} S_x(\omega)$$

Energy spectral density

$$S_x(\omega) = \frac{1}{\omega^2 + a^2} \triangleq |G(\omega)|^2, \text{ where } G(\omega) = F.T[g(t)]$$

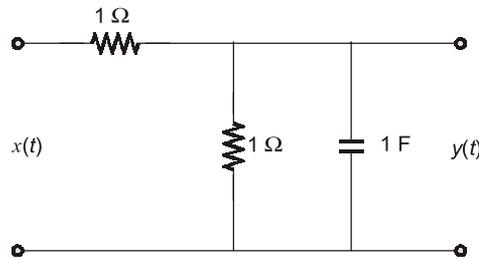
**Q9** If the input to a low-pass filter as shown below in Figure is a random process  $x(t)$  with autocorrelation function,  $R_x(\tau) = 5\delta(\tau)$ , then find

- Power spectral density of the output random process;
- Average power of output random process.



**Solution:**

Given low pass filter,



By taking Laplace transform

$$\text{Transfer function, } H(s) = \frac{1}{s+2}; \quad H(j\omega) = \frac{1}{j\omega+2}$$

Input Auto-correlation function

$$R_x(\tau) = 5\delta(\tau)$$

$$\text{Power spectral density } S_x(\omega) = F[R_x(\tau)] = 5$$

Output power spectral density

$$S_y(\omega) = |H(j\omega)|^2 S_x(\omega)$$

$$S_y(\omega) = \frac{5}{\omega^2 + 4}$$

$$\text{Output Auto-correlation function} = R_y(\tau) = \frac{5}{4} e^{-2|\tau|}$$

$$\therefore e^{-a|\tau|} \xleftarrow{\text{CTFT}} \frac{2a}{\omega^2 + a^2}$$

(ii) Average power of the output process =  $R_y(0)$

$$P_y = \frac{5}{4} \text{ W}$$

