

ECE 341 - Homework #5

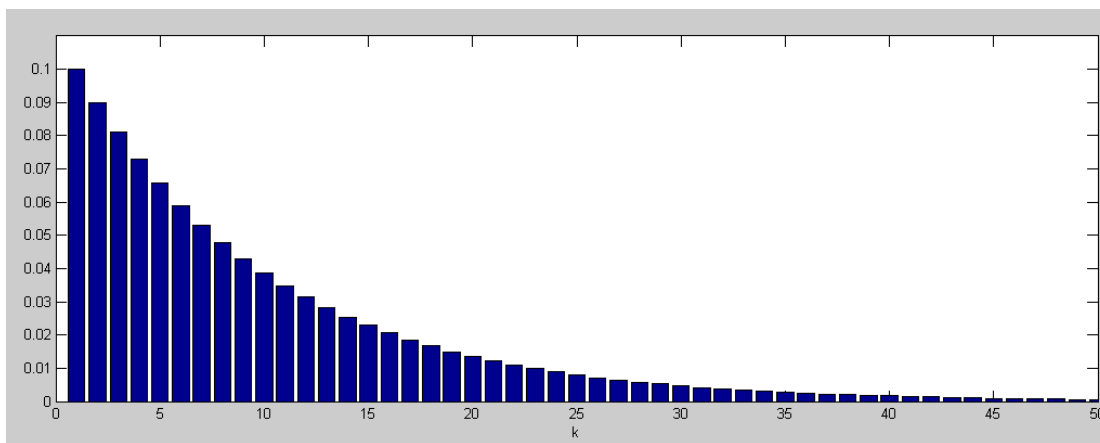
Geometric, Pascal Distributions

Let

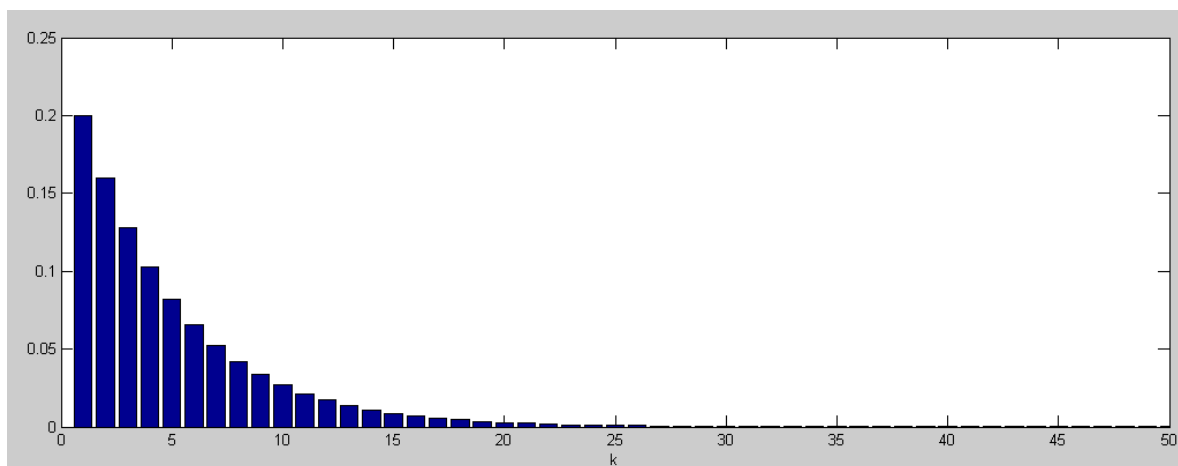
- A be the number of times you roll a 10-sided die until you roll a 1 ($p = 1/10$)
- B be the number of times you roll a 10-sided die until you get a 1, or 2 ($p = 1/5$)

1) Determine the pdf of A+B using convolution

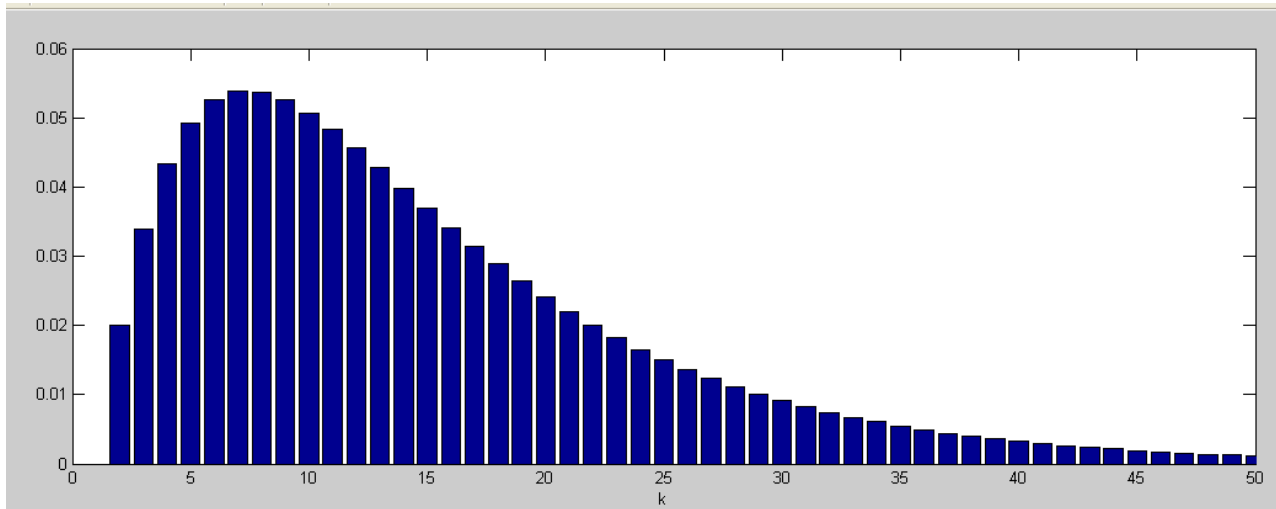
```
>> k = [0:50]';  
>> p = 1/10;  
>> A = (1-p) .^(k-1) .* p;  
>> A(1) = 0;  
>> bar(k,A)  
>> xlabel('k');
```



```
>> p = 1/5;  
>> B = (1-p) .^(k-1) .* p;  
>> B(1) = 0;  
>> bar(k,B)  
>> xlabel('k');
```



```
>> C = conv(A,B);
>> C = C(1:51);
>> bar(k,C)
>> xlim([0,50]);
>> xlabel('k');
```



```
>> [k,C]
```

k	p(k)
0	0
1.0000	0
2.0000	0.0200
3.0000	0.0340
4.0000	0.0434
5.0000	0.0493
6.0000	0.0526
7.0000	0.0539
8.0000	0.0537
9.0000	0.0525
10.0000	0.0506

2) Determine the pdf of A+B using z-transforms

The z-transform of A is

$$A = \left(\frac{0.1}{z-0.9} \right)$$

The z-transform of B is

$$B = \left(\frac{0.2}{z-0.8} \right)$$

The z-transform of C is then

$$C = \left(\frac{0.1}{z-0.9} \right) \left(\frac{0.2}{z-0.8} \right)$$

Taking the inverse-z transform

$$z^2 C = \left(\frac{0.02z}{(z-0.9)(z-0.8)} \right) z$$

using partial fractions

$$z^2 C = \left(\left(\frac{0.18}{z-0.9} \right) - \left(\frac{0.16}{z-0.8} \right) \right) z$$

$$z^2 C = \left(\left(\frac{0.18z}{z-0.9} \right) - \left(\frac{0.16z}{z-0.8} \right) \right)$$

Take the inverse-z transform

$$z^2 c(k) = \left(0.18(0.9)^k - 0.16(0.8)^k \right) u(k)$$

Divide by z^2 (delay 2 samples)

$$c(k) = \left(0.18(0.9)^{k-2} - 0.16(0.8)^{k-2} \right) u(k-2)$$

Checking at $k=5$ (convolution gave 0.0493)

$$c(5) = \left(0.18(0.9)^3 - 0.16(0.8)^3 \right)$$

$$c(5) = 0.0493$$

that checks

Let

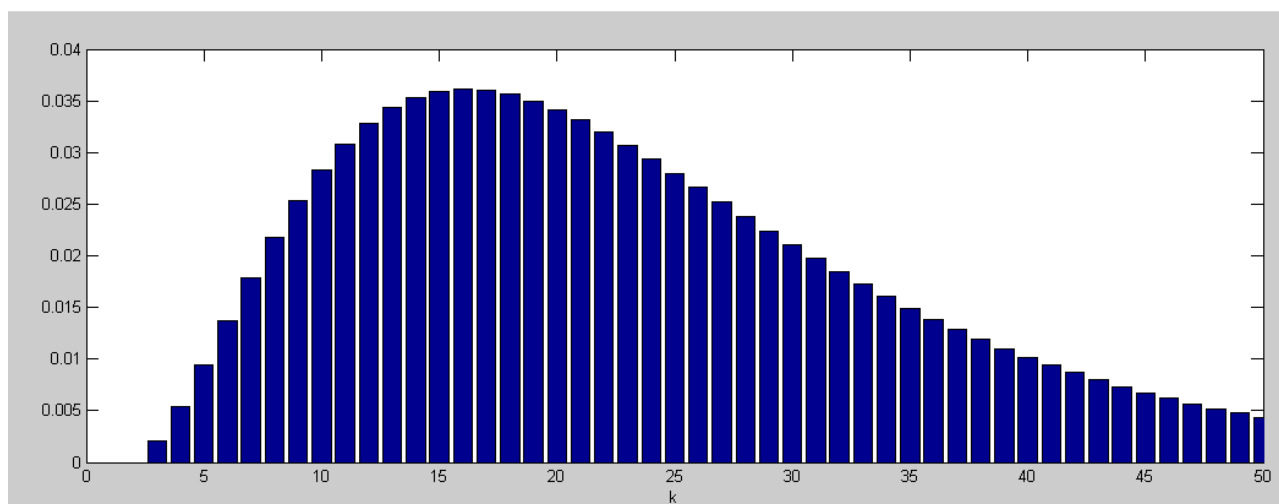
- A be the number of times you roll a 6-sided die until you roll a 1 ($p = 1/6$)
- B be the number of times you roll a 8-sided die until you get a 1 ($p = 1/8$)
- C be the number of times you roll a 10-sided die until you get a 1 ($p = 1/10$)
-

3) Determine the pdf of A+B+C using convolution

```
k = [0:100]';  
p = 1/6;  
A = (1-p) .^(k-1) * p;  
A(1) = 0;  
p = 1/8;  
B = (1-p) .^(k-1) * p;  
B(1) = 0;  
p = 1/10;  
C = (1-p) .^(k-1) * p;  
C(1) = 0;  
AB = conv(A,B);  
ABC = conv(AB,C);  
ABC = ABC(1:101);  
bar(k,ABC)  
xlim([0,50]);  
xlabel('k');
```

```
[k(1:11),ABC(1:11)]
```

k	p(k)
0	0
1.0000	0
2.0000	0
3.0000	0.0021
4.0000	0.0054
5.0000	0.0095
6.0000	0.0137
7.0000	0.0179
8.0000	0.0218
9.0000	0.0253
10.0000	0.0283



4) Determine the pdf of A+B+C using z-transforms

The z-transform of A, B, C are

$$A = \left(\frac{1/6}{z-5/6} \right)$$

$$B = \left(\frac{1/8}{z-7/8} \right)$$

$$C = \left(\frac{1/10}{z-9/10} \right)$$

The sum is then

$$D = \left(\frac{1/6}{z-5/6} \right) \left(\frac{1/8}{z-7/8} \right) \left(\frac{1/10}{z-9/10} \right)$$

Doing a partial fraction expansion

trick: multiply by z^3 so that the numerator and denominator are of the same order.

$$z^3 D = \left(z^2 \left(\frac{1/6}{z-5/6} \right) \left(\frac{1/8}{z-7/8} \right) \left(\frac{1/10}{z-9/10} \right) \right) z$$

$$z^3 D = \left(\left(\frac{0.5208}{z-5/6} \right) + \left(\frac{-1.5312}{z-7/8} \right) + \left(\frac{1.0125}{z-9/10} \right) \right) z$$

$$z^3 D = \left(\left(\frac{0.5208z}{z-5/6} \right) + \left(\frac{-1.5312z}{z-7/8} \right) + \left(\frac{1.0125z}{z-9/10} \right) \right)$$

Take the inverse-z transform

$$z^3 d(k) = \left(0.5208 \left(\frac{5}{6} \right)^k - 1.5312 \left(\frac{7}{8} \right)^k + 1.0125 \left(\frac{9}{10} \right)^k \right) u(k)$$

Divide by z^3 (delay 3 samples)

$$d(k) = \left(0.5208 \left(\frac{5}{6} \right)^{k-3} - 1.5312 \left(\frac{7}{8} \right)^{k-3} + 1.0125 \left(\frac{9}{10} \right)^{k-3} \right) u(k-3)$$

Checking: at $k=8$, $d(k) = 0.0218$ from convolution

$$d(8) = \left(0.5208 \left(\frac{5}{6} \right)^5 - 1.5312 \left(\frac{7}{8} \right)^5 + 1.0125 \left(\frac{9}{10} \right)^5 \right)$$

$$d(8) = 0.0218$$