

Chapter 1

$$1.1) P_0 = Pr \left\{ x(t_0) > \frac{1}{2}; \mathcal{H}_0 \right\} \\ = Pr \left\{ w(t_0) > \frac{1}{2} \right\} = \int_{\frac{1}{2}}^{\infty} \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{1}{2\sigma^2}t^2} dt$$

Let $u = t/\sigma \Rightarrow$

$$P_0 = \int_{\frac{1}{2\sigma}}^{\infty} \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{1}{2}k^2} \sigma dk$$

$$= \int_{\frac{1}{2\sigma}}^{\infty} \frac{1}{\sqrt{2\pi}} e^{-\frac{1}{2}k^2} dk$$

$$= \Phi(\infty) - \Phi\left(\frac{1}{2\sigma}\right)$$

where $\Phi(x)$ is the CDF for a Gaussian random variable with mean zero and variance one.

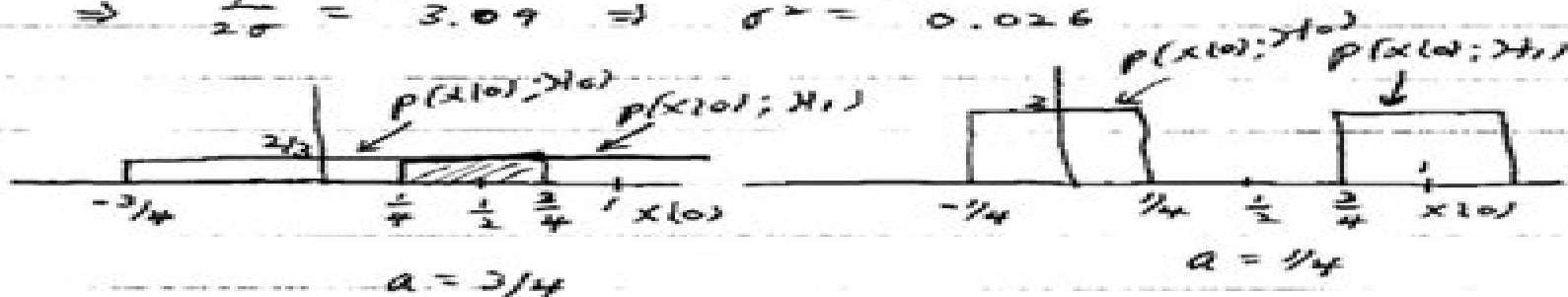
$$P_0 = 1 - \Phi\left(\frac{1}{2\sigma}\right) = 0.001$$

From Tables or using MATLAB program

Qinv.m in Appendix 2C ($y = Qinv(0.001)$)

$$\Rightarrow \frac{1}{2\sigma} = 3.09 \Rightarrow \sigma^2 = 0.026$$

1.2)



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