

Chapter 1

$$1.1) \quad P_0 = \Pr \left\{ x(0) > \frac{1}{2}; \mathcal{H}_0 \right\} \\ = \Pr \left\{ w(0) > \frac{1}{2} \right\} = \int_{\frac{1}{2}}^{\infty} \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{1}{2\sigma^2} - t^2} dt$$

$$\text{Let } u = t/\sigma \Rightarrow$$

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

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

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

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

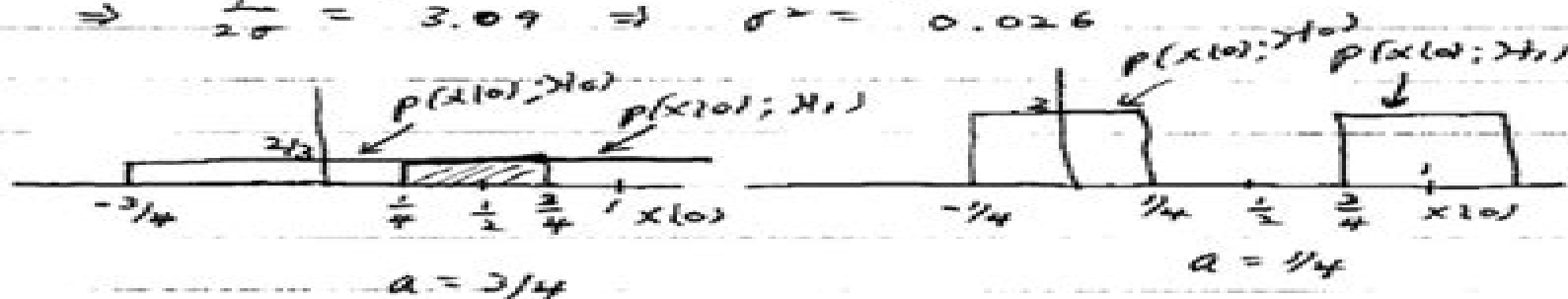
$$P_0 = 1 - \Phi\left(\frac{1}{2\sigma}\right) = 0.001$$

From Tables or using MATLAB program

$$Q \text{ inv. m in Appendix 2C } (y = Q \text{ inv.}(0.001))$$

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

1.2)



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