

R16

Code No: 133BQ

JAWAHARLAL NEHRU TECHNOLOGICAL UNIVERSITY HYDERABAD

B. Tech II Year I Semester Examinations, February - 2024

**SIGNALS AND STOCHASTIC PROCESS
(Electronics and Communication Engineering)**

Time: 3 Hours

Max. Marks: 75

Note: i) Question paper consists of Part A, Part B.

ii) Part A is compulsory, which carries 25 marks. In Part A, answer all questions.

iii) In Part B, Answer any one question from each unit. Each question carries 10 marks and may have a, b as sub questions.

PART – A

(25 Marks)

- 1.a) Define signal bandwidth and system bandwidth. [2]
- b) Give the relation between bandwidth and Rise time of a signal. [3]
- c) State “time shift” property of Fourier transform. [2]
- d) Find the Fourier transform of $x(t) = e^{j\omega_0 t}$ [3]
- e) How the stability of a system can be found in Z-Transform and what is the condition for causality in terms of Z-Transform. [2]
- f) Write the differentiation in time property of Laplace transform. [3]
- g) Explain about second order stationary process. [2]
- h) List the properties of Cross correlation function. [3]
- i) Prove that the power spectral density of a real random process is an even function. [2]
- j) Define Cross-Power Spectrum function. [3]

PART – B

(50 Marks)

- 2.a) Explain the concepts of unit step function and Signum function.
- b) Derive expressions for mean and variance for Gaussian variable. [5+5]

OR

- 3.a) State and Prove the Convolution property of Fourier transform.
- b) Derive the relation between Trigonometric and exponential Fourier series Coefficient. [5+5]

- 4.a) Explain the need for sampling and clearly discuss the process of sampling low pass signals and derive conditions for optimum reconstruction of signal.
- b) Explain how random processes are classified with neat sketches. [6+4]

OR

- 5.a) State and prove multiplication property of continuous time Fourier series.
- b) Find the Fourier transform of symmetrical gate pulse and sketch the spectrum. [5+5]

- 6.a) Find the inverse Laplace transform of $x(s) = 5(s+5)/s(s+3)(s+7)$; $\text{Re}(s) > -3$.
- b) A Random Process $X(t) = A \cos(2\pi f_c t)$, where A is a Gaussian Random Variable with zero mean and unity variance, is applied to an ideal integrator, that integrates with respect to ‘t’, over $(0, t)$. Check the output of integrator for stationarity. [5+5]

OR

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7.a) Find $X(z)$ and sketch the zero-pole plot and the ROC for $a < 1$ and $a > 1$ for the signal

$$x[n] = a^n$$

b) Find the Z-transform of

i) $x(t) = a^n \sin(n\pi) u(n)$

ii) $x(t) = u(n) - u(n-4)$.

[5+5]

8.a) State and prove the properties of auto correlation of a random process.

b) If the PSD of $X(t)$ is $S_{xx}(\omega)$. Find the PSD of $dx(t)/dt$.

[5+5]

OR

9.a) $X(t)$ is a random process with mean $=3$ and Autocorrelation function $R_{xx}(\tau) = 10[\exp(-0.3|\tau|)+2]$. Find the second central Moment of the random variable $Y=X(3)-X(5)$.

b) What is random processes? Classify random processes and explain.

[5+5]

10.a) If $Y(t) = A \cos(\omega_0 t + \theta) + N(t)$, where “ θ ” is a uniform random variable over $(-\pi, \pi)$, and $N(t)$ is a band limited Gaussian white noise process with $PSD=K/2$. If “ θ ” and $N(t)$ are independent, find the PSD of $Y(t)$.

b) Differentiate between stationary and ergodic random processes.

[5+5]

OR

11.a) Derive the expression for the Cross Spectral Density of the input Process $X(t)$ and the output process $Y(t)$ of an LTI system in terms of its Transfer function.

b) Explain the following:

i) Time average function

ii) Time auto correlation function.

[5+5]

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