

$$\textcircled{c} \quad P_Y(j | X=k) = \frac{P[X=k | Y=j]P[Y=j]}{P[X=k]} = P_X(k | Y=j)$$

since $P[Y=j] = \gamma_3 = P[X=k]$
 \Rightarrow ML ad NAP estimates the same

$$\hat{\gamma}(-1) = 0 \text{ or } -1$$

$$\hat{\gamma}(0) = 1$$

$$\hat{\gamma}(+1) = 0 \text{ or } 1$$

$$6.92 \quad X = X_1 + X_2 + \dots + X_N$$

$$\begin{aligned} m_a &= E[X] = Nm \\ \sigma_N^2 &= VAR[X] = N VAR[X_i] = N\sigma^2 \\ f_X(x) &= \frac{1}{\sqrt{2\pi}\sigma_N} \exp\left[-\frac{(x-m_a)^2}{2\sigma_N^2}\right] \end{aligned}$$

$$\begin{aligned} \text{a) } p_{Loss} &= \int_T^\infty f_X(x) dx \\ &= \int_{m_a+t\sigma_N}^\infty \frac{1}{\sqrt{2\pi}\sigma_N} \exp\left(-\frac{(x-m_a)^2}{2\sigma_N^2}\right) dx \\ &= \int_{t\sigma_N}^\infty \frac{1}{\sqrt{2\pi}\sigma_N} \exp\left(-\frac{x^2}{2\sigma_N^2}\right) dx \\ &= \int_t^\infty \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{x^2}{2}\right) dx \\ &= Q(t) \end{aligned}$$

$$\begin{aligned}
\text{b) } E[X_{Loss}] &= \int_T^\infty (x - T)f(x)dx \\
&= \int_T^\infty x \cdot f(x)dx - TQ(t) \\
&= \int_{m_a + t\sigma_N}^\infty x \frac{1}{\sqrt{2\pi}\sigma_N} \exp\left(-\frac{(x - m_a)^2}{2\sigma_N^2}\right) dx - TQ(t) \\
&= \int_{t\sigma_N}^\infty (y + m_a) \frac{1}{\sqrt{2\pi}\sigma_N} \exp\left(-\frac{y^2}{2\sigma_N^2}\right) dy - (m_a + t\sigma_N)Q(t) \\
&= \int_{t\sigma_N}^\infty y \frac{1}{\sqrt{2\pi}\sigma_N} \exp\left(-\frac{y^2}{2\sigma_N^2}\right) dy - t\sigma_N Q(t) \\
&= \int_{\sigma_N}^\infty \sigma_N u \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{u^2}{2}\right) du - t\sigma_N Q(t) \\
&= \sigma_N \int_{\sigma_N}^\infty \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{u^2}{2}\right) d\left(\frac{u^2}{2}\right) - t\sigma_N Q(t) \\
&= \frac{\sigma_N}{\sqrt{2\pi}} e^{-\frac{\sigma_N^2}{2}} - t\sigma_N Q(t)
\end{aligned}$$

$$\text{c) fraction of bits lost} = \frac{\text{bits lost}/33 \text{ ms}}{\text{bits produced}/33 \text{ ms}} = \frac{E[X_{Loss}]}{m_a}.$$

$$\begin{aligned}
\text{d) Avg. \# bits allocated per source} &= \frac{m_a + t\sigma_N}{N} \\
&= \frac{Nm + t\sqrt{N}\sigma}{N} = m + t\frac{\sigma}{\sqrt{N}}
\end{aligned}$$

$$\begin{aligned}
\text{Avg. \# bits lost per source} &= \frac{\frac{\sigma_N}{\sqrt{2\pi}} e^{-\frac{\sigma_N^2}{2}} + t\sigma_N Q(t)}{N} \\
&= \frac{\sigma e^{-\sqrt{N}\sigma}}{\sqrt{2\pi N}} + \frac{tQ(t)\sigma}{\sqrt{N}}
\end{aligned}$$

Both quantities decrease with N .