

**GUJARAT TECHNOLOGICAL UNIVERSITY**  
**ME – SEMESTER I (OLD) – • EXAMINATION – SUMMER 2016**

**Subject Code: 714101N****Date: 16/05/2016****Subject Name: Mathematical Methods in Signal Processing****Time: 02:30 pm to 05:00 pm****Total Marks: 70****Instructions:**

1. Attempt all questions.
2. Make suitable assumptions wherever necessary.
3. Figures to the right indicate full marks.

- Q.1** (a) What is the significance of HMM model? **07**  
 (b) Explain any two properties of Fourier transform. **07**

- Q.2** (a) Explain any two properties of z- transform. **07**  
 (b) Explain two applications of ML estimation. **07**

**OR**

- (b) Explain significance of Auto correlation and cross correlation function. **07**

- Q.3** (a) Explain about binary hypothesis testing **07**  
 (b) Explain about stochastic AR and MA models. **07**

**OR**

- Q.3** (a) Explain sampling process with suitable example. Discuss about anti aliasing filter. **07**  
 (b) If  $\lambda$  is an eigen value of a nonsingular matrix  $A$ , show that  $A/\lambda$  is an eigen value of  $adj A$ . **07**

- Q.4** (a) Let  $f: X \rightarrow R$  be an arbitrary function defined on a set  $X$ . Show that  $d(x, y) = f(x) - f(y)$  is a Pseudometric. **07**  
 (b) Compute transpose, inverse and rank of the matrix  $A$ . **07**

$$A = \begin{bmatrix} 3 & -2 & 4 \\ 2 & -2 & 4 \\ 0 & -1 & 1 \end{bmatrix}$$

**OR**

- Q.4** (a) Describe fundamentals of LFSR and its any one application. **07**  
 (b) Describe LMS adaptive filtering **07**

- Q.5** (a) Describe : Bayes estimate theory **07**  
 (b) Mention the properties of Matrix inverses. **07**

**OR**

- Q.5** (a) Describe in brief: How mathematical modeling is used for signal processing. **07**  
 (b) Describe : Gaussian Random variable and random process **07**