

## Solutions for Tutorial 1

### Topic

---

In this tutorial, we review some basic concepts of probability theory. These concepts are very important. For example, we will use them when we study Ethernet and Wave-LAN.

---

**Question 1:** Consider a communication link which connects  $A$  with  $B$ , and suppose that  $A$  sends to  $B$  a file with  $N$  bits. During the transmission, each bit is being corrupted independently with a bit error probability  $p$ .

- (a) What is the probability  $P_{tr}$  that the file is received with out an error at  $B$ , i.e. no bit is getting corrupted during the transmission?

$$P_{tr} = (1 - p)^N$$

- (b) Suppose that  $B$  accepts the file when there is no bit error, and otherwise asks  $A$  to resend the file. Assume that  $B$  can detect perfectly whether a bit got corrupted during the transmission. What is the probability  $P_k$  that  $A$  has to send the file  $k$  times to get it accepted by  $B$ ?

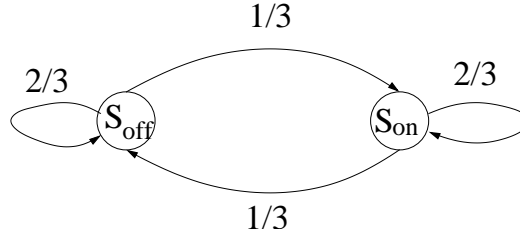
$$P_k = (1 - P_{tr})^{k-1} P_{tr}$$

- (c) What is the expected number of times that  $A$  has to send the file to get it accepted at  $B$ ?

Let random variable  $T$  represent the number of times that  $A$  has to send the file to get it accepted at  $B$ . We have,

$$E[T] = \sum_{k=1}^{\infty} k P_k = \sum_{k=1}^{\infty} k (1 - P_{tr})^{k-1} P_{tr} = \frac{1}{P_{tr}}$$

**Question 2:** Consider a PDA (Personal Digital Assistant) which can send and receive data over a wireless communication link (for example a Wave-LAN). The PDA can be in one out of two possible states: state  $S_{off}$  (when it is not sending/receiving data) and  $S_{on}$  (when it is sending/receiving data). Assume that the PDA changes states at discrete time steps  $k = 0, 1, 2, 3, \dots$ . When at time  $k$  the state of the PDA is equal to  $S_{off}$ , then at time  $(k + 1)$  it will be in the state  $S_{off}$  with probability  $2/3$  and be in the state  $S_{on}$  with probability  $1/3$ . Similarly, when at time  $k$  in the state  $S_{on}$ , then at time  $(k + 1)$  it is in state  $S_{off}$  with probability  $1/3$  and in state  $S_{on}$  with probability  $2/3$ . Assume that at time  $k = 0$  the PDA is in state  $S_{off}$ .



- (a) Assume that at time  $k = 0$  the PDA is in state  $S_{off}$ . What is the probability that the PDA is still in state  $S_{off}$  at time  $k = 1$ ?

Let  $P_{off}^{(1)}$  be the probability that at time  $k = 1$  the PDA is in state  $S_{off}$ . We have,

$$P_{off}^{(1)} = \frac{2}{3}.$$

- (b) Assume that at time  $k = 0$  the PDA is in state  $S_{off}$ . Using (a), what is the probability that the PDA is in state  $S_{on}$  at time  $k = 2, 3, 4$ ?

Let  $P_{off}^{(k)}$  ( $P_{on}^{(k)}$ ) be the probability that the PDA is in state  $S_{off}$  ( $S_{on}$ ) at time  $k$  for  $k = 0, 1, 2, \dots$ . From the initial conditions, we have that

$$P_{off}^{(0)} = 1 \quad \text{and} \quad P_{on}^{(0)} = 0.$$

For  $k = 1, 2, 3, \dots$ , we have that

$$P_{off}^{(k)} = \frac{2}{3}P_{off}^{(k-1)} + \frac{1}{3}P_{on}^{(k-1)},$$

and

$$P_{on}^{(k)} = \frac{1}{3}P_{off}^{(k-1)} + \frac{2}{3}P_{on}^{(k-1)}.$$

We then obtain

$$\begin{aligned} P_{off}^{(1)} &= \frac{2}{3}, & P_{on}^{(1)} &= \frac{1}{3} \\ P_{off}^{(2)} &= \frac{2}{3} \cdot \frac{2}{3} + \frac{1}{3} \cdot \frac{1}{3} = \frac{5}{9}, & P_{on}^{(2)} &= \frac{1}{3} \cdot \frac{2}{3} + \frac{2}{3} \cdot \frac{1}{3} = \frac{4}{9} \\ P_{off}^{(3)} &= \frac{2}{3} \cdot \frac{5}{9} + \frac{1}{3} \cdot \frac{4}{9} = \frac{14}{27}, & P_{on}^{(3)} &= \frac{1}{3} \cdot \frac{5}{9} + \frac{2}{3} \cdot \frac{4}{9} = \frac{13}{27} \\ P_{off}^{(4)} &= \frac{2}{3} \cdot \frac{14}{27} + \frac{1}{3} \cdot \frac{13}{27} = \frac{41}{81}, & P_{on}^{(4)} &= \frac{1}{3} \cdot \frac{14}{27} + \frac{2}{3} \cdot \frac{13}{27} = \frac{40}{81} \end{aligned}$$

- (c) Assume that the PDA is at time  $k = 0$  in state  $S_{off}$  with probability  $P_{off}$  and in state  $S_{on}$  with probability  $P_{on}$ . Express the probability that the PDA is at time  $k = 1$  in state  $S_{off}$ , and state  $S_{on}$ , as a function of  $P_{off}$  and  $P_{on}$ .

See question (b).

- (d) Find initial probabilities  $P_{off}$ ,  $P_{on}$  such that the PDA is at time  $k = 1$  in state  $S_{off}$ , and  $S_{on}$ , again with probability  $P_{off}$ , and  $P_{on}$ , respectively. What is the interpretation of the probabilities  $P_{off}$  and  $P_{on}$ ?

From (b) and (c), we need that

$$P_{off} = \frac{2}{3}P_{off} + \frac{1}{3}P_{on},$$

and

$$P_{on} = \frac{1}{3}P_{off} + \frac{2}{3}P_{on}.$$

Any solution for this system of equations has the property that

$$P_{off} = P_{on}.$$

As  $P_{off}$  and  $P_{on}$  are probabilities, we need that

$$P_{off} + P_{on} = 1.$$

Combining the two conditions above, we obtain that

$$P_{off} = P_{on} = \frac{1}{2}.$$

- (e) Assume that at time  $k = 0$  the PDA is in state  $S_{off}$ . Using the result of (d), try to guess that probabilities that the buffer is in state  $S_{on}$  and  $S_{off}$  after a very long time, i.e. as  $k$  approaches infinity.

We have

$$\lim_{k \rightarrow \infty} P_{off}^{(k)} = \frac{1}{2}$$

and

$$\lim_{k \rightarrow \infty} P_{on}^{(k)} = \frac{1}{2}$$