

Chapter III: Selected Solutions

Exercise 21

The likelihood ratio is given by

$$L(x) = \frac{f_1(x)}{f_0(x)} = \frac{1}{2} \exp\left(\frac{x}{2}\right), \quad x \in \mathbb{R}.$$

(a) With sufficient constant signal power, the receiver ignores the unknown noise variance (given by σ^2) and (20.28) is $\gamma = 1/2$. (Exercise 20.10 at that is $\gamma = 1/2$.) Then the Bayes rule is given by

$$H_1(x) = \begin{cases} 1 & \text{if } x \geq \ln 2 \\ 0 & \text{if } x < \ln 2 \end{cases}.$$

The corresponding minimum Bayes risk is

$$r_{\text{min}} = \frac{1}{2} \left[\int_{-\infty}^{\ln 2} \frac{1}{2} dx + \int_{\ln 2}^{\infty} dx \right] = \frac{1}{2}.$$

(b) With sufficient noise, the test (20.28) will be identical to all Bayesian solutions (the weighted sum of likelihoods for two equivalent conditions). This is that original test (20.20) for $\gamma_0 = \gamma_1$ is given by

$$L(x) = \left[\frac{1}{2} + \frac{1}{2} L(x) \right] \exp\left(\frac{x}{2}\right) = \frac{1}{2} \exp\left(\frac{x}{2}\right).$$

Then

$$H_1(x) = \begin{cases} 1 & \text{if } x \geq 0 \\ 0 & \text{if } x < 0 \end{cases}.$$

Then, the minimum Bayes risk

$$r_{\text{min}} = \int_{-\infty}^{\infty} \frac{1}{2} dx = \frac{1}{2} \left[\int_{-\infty}^{\infty} \frac{1}{2} dx + \int_{-\infty}^{\infty} \frac{1}{2} dx \right] = \frac{1}{2}.$$

and

$$H_1(x) = \begin{cases} 1 & \text{if } x \geq 0 \\ 0 & \text{if } x < 0 \end{cases}.$$

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