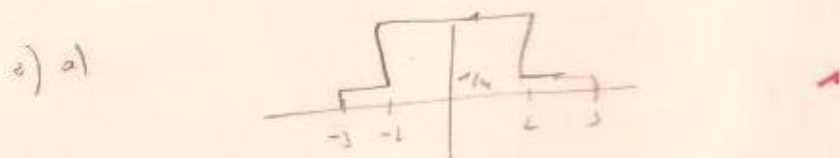
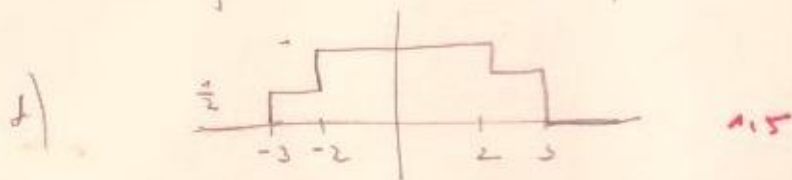
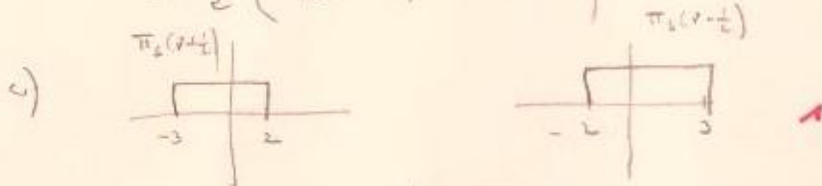


1) a)  $\frac{1}{2} \left( \delta(v - \frac{1}{2}) + \delta(v + \frac{1}{2}) \right)$  0.5  
 b)  $H(v) = \frac{1}{2} \left( \delta(v - \frac{1}{2}) + \delta(v + \frac{1}{2}) \right) \Rightarrow \pi_B(v)$   
 $= \frac{1}{2} \left( \pi_B(v - \frac{1}{2}) + \pi_B(v + \frac{1}{2}) \right)$  1.5



b)  $\bar{E} = \frac{1}{4} + 4 \times 1 + \frac{1}{4} = 4 + \frac{1}{2} = \frac{9}{2}$  1

3) a) Det a PMF 0.5  
 b)  $T = \frac{2}{5}$   $f = \frac{5}{2}$  1

c)  $X(v) = \delta + \frac{1}{2} \delta_{5/6} + \frac{1}{6} \delta_{-4/6} + \delta_5 + \delta_{-5} - \frac{\delta_0}{2} - \frac{\delta_{-10}}{2} + \frac{3}{4} (\delta_0 - \delta_{-10})$  1

d)  $Y(v) = H(v)X(v)$   
 $= H(0)\delta + \frac{H(5/6)}{2} (\delta_{5/6} + \delta_{-4/6}) + 0$   
 $= \delta + \frac{1}{4} (\delta_{5/6} + \delta_{-4/6})$  1.5

e)  $y(t) = 1 + \frac{1}{2} \cos \pi t$  1

f)  $\langle x^2 \rangle = 1 + \frac{1}{2} (15) = 17/2$

$\langle y^2 \rangle = 1 + \frac{1}{8} = \frac{9}{8}$  1

Ex 2

1)  $\partial_x = 2x - \frac{y^2}{4x^2}$

$\partial_y = \frac{y}{2x} - 1$  2

$\partial_{xx}^2 = 2 + \frac{y^2}{2x^3}$

$\partial_{yy}^2 = \frac{1}{2x}$

$\partial_{xy}^2 = -\frac{y}{2x^2}$  2

2)  $\begin{cases} 2x - \frac{y^2}{4x^2} = 0 \\ \frac{y}{2x} = 1 \end{cases} \Leftrightarrow \begin{cases} y = 2x \\ 2x - 1 = 0 \end{cases}$   
 $\Leftrightarrow \begin{cases} x = \frac{1}{2} \\ y = 1 \end{cases}$

3)  $\Delta = \frac{y^2}{4x^4} - \frac{1}{2x} \left( 2 + \frac{y^2}{2x^3} \right)$   
 $= -\frac{1}{2} + \frac{y^2 - y^2}{4x^4} = -2 < 0$   
 $\partial_{yy}^2 = \frac{1}{2} > 0 \Rightarrow \text{Min local.}$

$$4) a) \left( \frac{y-2x}{4e} \right)^2 + \left( x - \frac{1}{2} \right)^2 = \frac{y^2}{4e} + x^2 - x + \frac{1}{4}$$

$$b) f(x,y) - f\left(\frac{1}{2}, 1\right) = f(x,y) + \frac{1}{4} = \left( \frac{y-2x}{4e} \right)^2 + \left( x - \frac{1}{2} \right)^2 \geq 0 \quad \text{for } x > 0$$

Ex 3

$$1) D_f = \mathbb{R}^2 \quad D_g = \mathbb{R} \times ]-1, +\infty[$$

$$2) \partial_x f = \ln(1+y)$$

$$\partial_y f = \frac{x}{1+y}$$

$$\partial_x g = 2ye^{2x+y}$$

$$\partial_y g = e^{2x+y} + ye^{2x+y} = (1+y)e^{2x+y}$$

$$\partial_{xx}^2 = 4ye^{2x+y}$$

$$\partial_{yy}^2 = (2+y)e^{2x+y}$$

$$\partial_{xy}^2 = 2(1+y)e^{2x+y}$$