

## HW 1

- ④ It is desired to estimate the value of a DC level  $A$  in WGN or

$$x[n] = A + w[n] \quad n = 0, 1, \dots, N - 1$$

where  $w[n]$  is zero mean and uncorrelated, and each sample has variance  $\sigma^2 = 1$ . Consider the two estimators

$$\hat{A} = \frac{1}{N} \sum_{n=0}^{N-1} x[n]$$
$$\check{A} = \frac{1}{N+2} \left( 2x[0] + \sum_{n=1}^{N-2} x[n] + 2x[N-1] \right).$$

Which one is better? Does it depend on the value of  $A$ ?

- ⑤ For the same data set as in Problem 1.4 the following estimator is proposed:

$$\hat{A} = \begin{cases} x[0] & \frac{A^2}{\sigma^2} = A^2 > 1000 \\ \frac{1}{N} \sum_{n=0}^{N-1} x[n] & \frac{A^2}{\sigma^2} = A^2 \leq 1000. \end{cases}$$

The rationale for this estimator is that for a high enough signal-to-noise ratio (SNR) or  $A^2/\sigma^2$ , we do not need to reduce the effect of noise by averaging and hence can avoid the added computation. Comment on this approach.