

1) Optimality of the MAP decision rule.

Let $p_i > 0$, $\sum_{i=0}^{M-1} p_i = 1$, $f_i(y) \geq 0$, $\int_{\mathbb{R}^d} f_i(y) dy = 1$,
and suppose

$$y \in D_i^* \Rightarrow p_i f_i(y) \geq p_j f_j(y) \text{ for all } j.$$

Let D_0, \dots, D_{M-1} be any partition of \mathbb{R}^d ; i.e., $D_i \cap D_j = \emptyset$
for $i \neq j$ and $\bigcup_{i=0}^{M-1} D_i = \mathbb{R}^d$. If $\psi^*(y) = i \Leftrightarrow y \in D_i^*$
and $\psi(y) = i \Leftrightarrow y \in D_i$, show that

$$P(\psi^*(Y) = H) \geq P(\psi(Y) = H).$$

Hint: Use the formula derived on p. D-2.

- 2) Use MATLAB to plot $P_T(\gamma)$ based on Chebyshev-Gauss quadrature. Use $M(\theta) = \exp(\Lambda[e^\theta - 1])$ with $\Lambda = 10$. For $\gamma_{dB} \in [-20, 10]$, put $\gamma = 10^{\gamma_{dB}/10}$. Plot γ_{dB} and $P_T(\gamma)$ on a semilog-Y scale.

Next, on the same graph plot

$$\frac{1}{M} \sum_{m=1}^M Q\left(\sqrt{2\gamma N_m}\right)^{-1}$$

where N_1, \dots, N_M are iid Poisson ($\Lambda = 10$) RVs;

use only 7 values of γ_{dB} equally spaced in $[-20, 10]$.

Use $M = 3000$.