

ECE 520.651 Random Signal Analysis

Homework # Y

For self study over the holiday weekend, Friday, November 24, 2006.

Read Sections 9.1 and 9.2 from Stark and Woods.

1. Solve problem **9.7** from Stark and Woods.
2. Solve problem **9.8** from Stark and Woods.
3. Solve problem **9.9** from Stark and Woods.

Contrast the treatment of Kalman Filtering in Stark and Woods and Poor.