ECE 520.651 Random Signal Analysis

Homework # 10

Due 9:00 AM on Friday, December 1, 2006.

Review Sections V.A and V.B from Poor.

1. Solve problem V.E.9 from Poor.

2. Solve problem V.E.5(a) from Poor.

3. Solve problem V.E.2 from Poor.

4. Solve problem V.E.4 from Poor.

5. Solve problem V.E.6 from Poor.

Carefully review the alternate derivation of the Kalman Filter in the Nov 16 class notes.