

# 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.