

# ECE 520.651 Random Signal Analysis

## Homework # 4

Due 9:00 AM on Tuesday, October 7, 2008.

Review Sections 3.1-3.3, 4.1-4.5 and 4.7 from Stark and Woods before starting the homework.

1. Solve problem **3.7** from Stark and Woods, but use Figure **P3.8** instead of **P3.7**.
2. Solve problem **3.16** from Stark and Woods.
3. Solve problems **3.20** and **3.21** from Stark and Woods.
4. Solve problem **4.31** from Stark and Woods.
5. Solve problem **4.36** from Stark and Woods using moment generating functions.

A collection of related concepts have now been covered and this is a good time, after finishing the homework, to *review* Chapters 1–4 from Stark and Woods and pages 1-64 from Prof. Papamarcou's notes. This will be *very helpful* going forward.