

ECE 520.651 Random Signal Analysis

Homework # 8

Due 9:00 AM on Tuesday, November 18, 2008.

Review Section 6.8 and Chapter 7 from Stark and Woods.

1. Solve problem **7.40** from Stark and Woods.
2. Solve problem **7.11** from Stark and Woods.
3. Solve problem **7.29** from Stark and Woods.
4. Solve problem **IV.F.12** from Poor.
5. Solve problem **IV.F.13(a)** from Poor; then find the bias and variance of the estimator

$$\hat{\theta}(Y_1, \dots, Y_n) = \frac{1}{n} \sum_{k=1}^n Y_k.$$