**ECEn 670**

**Homework Problem Set 3**

Due at beginning of class, Thursday, October 8, 2009

Problems are from *An Introduction to Statistical Signal Processing* by Gray and Davisson unless otherwise specified.

1. 3.14
2. 3.18
3. 3.20
4. 3.21
5. 3.22
6. 3.23
7. 3.35
8. 3.38
9. 3.39
10. 3.43
11. 3.48
12. 3.55