ECEn 670

Homework Problem Set 9

Due at beginning of class, Thursday, November 14, 2013

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

1. Schaum's 6.65 (ARMA)
2. Schaum's 6.12 (stochastic calculus)
3. Schaum's 5.52 (Poisson process)
4. Schaum's 5.57 (Poisson process)
5. 6.1
6. 6.22
7. 6.29