

### 3. Exercise: LMS and LLMS

#### Exercise: LMS and LLMS

2/2 points (graded)

Suppose that the random variables  $\Theta$  and  $X$  are not independent, but  $\mathbf{E}[\Theta \mid X = x] = 3$  for all  $x$ . Then the LLMS estimator of  $\Theta$  based on  $X$  is of the form  $aX + b$ , with

$a =$   ✓ Answer: 0

$b =$   ✓ Answer: 3

#### Solution:

The LMS estimator of  $\Theta$  based on  $X$  is of the form  $\mathbf{E}[\Theta \mid X] = 3$ . This is already linear in  $X$  (with  $a = 0$  and  $b = 3$ ), and therefore it is also the LLMS estimator.

提交

You have used 1 of 3 attempts

❗ Answers are displayed within the problem

讨论

显示讨论

Topic: Unit 7 / Lec. 17 / 3. Exercise: LMS and LLMS