

EE615: Problem Set 3

Problems 2.6, 2.7, 2.9, 2.13, 2.15, 2.19 (additional question: also find the *causal* Wiener filter),
4.1, 4.10, 4.14

Known errors in problem statements:

Problem 2.13. The received signal should be $u(n) = A_1 e^{+j\omega_1 n} + v(n)$, and A_1 and $v(n)$ are independent.