Stochastics

Quiz 3, Spring 2021

Name:

Suppose *X* and *Y* are related by the following joint pdf:

1. Find the MMSE estimate of *X* based on *Y*.
2. Find the corresponding value of the mean squared error of this estimate.
3. Find the linear MMSE estimate of *X* based on *Y*.
4. Find the corresponding value of the mean squared the linear estimate.