

Exercise Set 2: Estimation theory

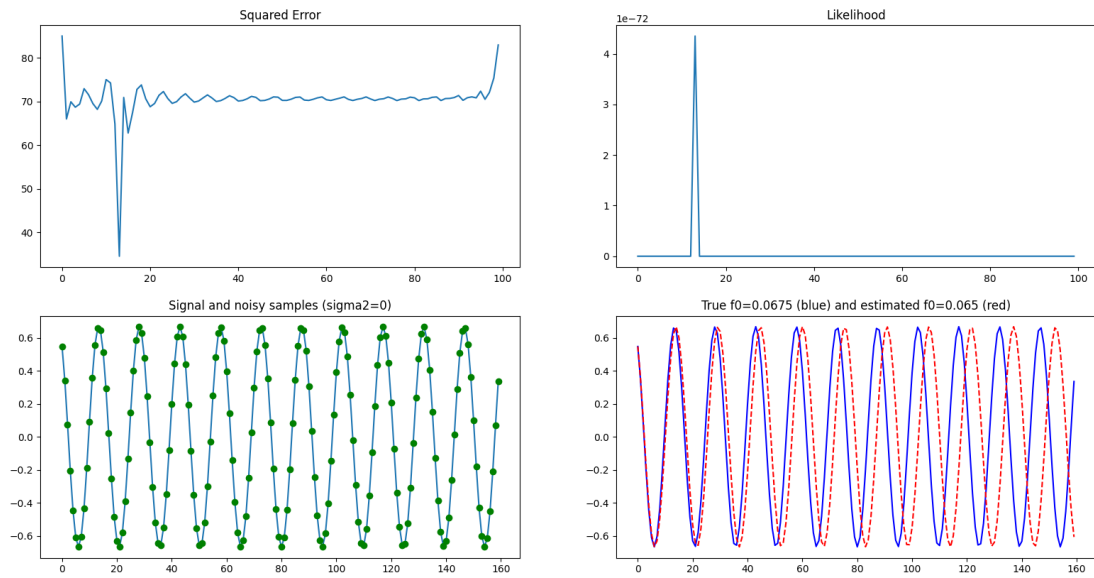
1. LS and ML estimators

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I tested samples, noise and error parameters by hand

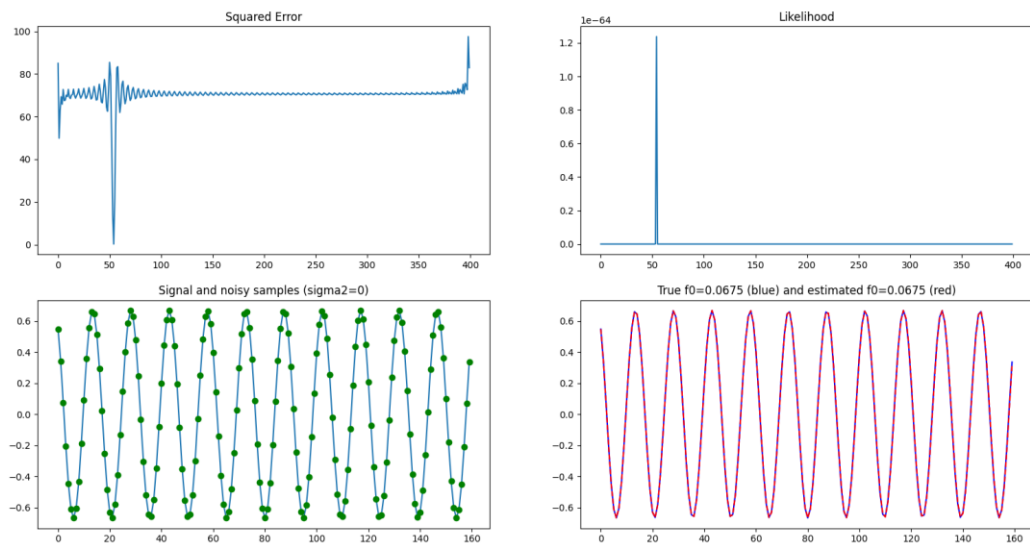
a) 100 samples, no noise and no error:

a)



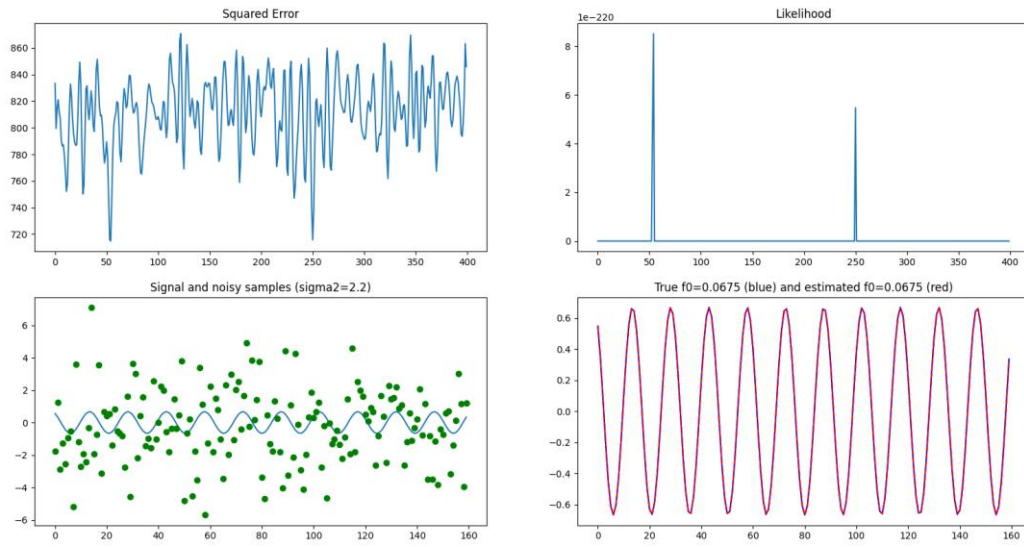
b) 400 samples, no noise and no error:

b)



c) 400 samples, noise=2.2, no error:

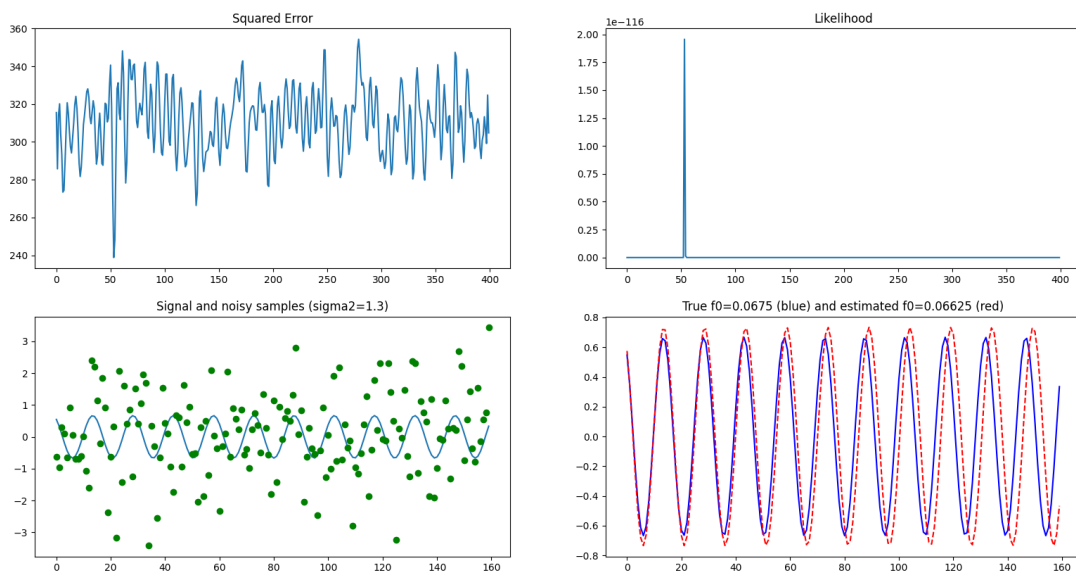
c)



With noise=2.3, estimated frequency was wrong.

d) 400 samples, noise=1.3, error=1.1:

d)



With noise=1.4, estimated frequency was wrong.