Problem 5

Wednesday, January 25, 2023 3:35 PM

$$\gamma(k) = E[\phi(w)\phi(v)]$$

$$= E[u \cdot v]$$

$$= E[u \cdot v] - E[u] \cdot E[v] \quad (\because E[u]\,E[v] = 0)$$

$$= \mathrm{Cov}(u, v)$$

$$= \epsilon$$

□ QED