

UNIVERSITY OF PITTSBURGH
Department of Electrical and Computer Engineering
ECE 2521 Analysis of Stochastic Processes
Problem Set 4 (Fall 2020)

Assigned: Sept 23
Due: Sept 30
References: Secs. 4.1, 4.2, 4.3, and 4.4 (Leon-Garcia)

Problem 4.1 : Text problem 4.12 (page 216).

Problem 4.2 : Text problem 4.17 (page 217).

Problem 4.3 : Text problem 4.27 (page 218).

Problem 4.4 : Text problem 4.30 (page 218).

Problem 4.5 : Text problem 4.34 (page 218).

Problem 4.6 : Text problem 4.38 (page 219).

Problem 4.7 : Text problem 4.55 (page 220).

Problem 4.8 : Text problem 4.56 (page 220).

Problem 4.9 : Text problem 4.63 (page 221).

Problem 4.10 : Text problem 4.70 (page 222).

Problem 4.11 : Text problem 4.73 (page 222).