

- 1 Geometric MMSE**
- 2 Property of MMSE**
- 3 Gaussian Random Vector MMSE**
- 4 Stochastic Linear System of MMSE**
- 5 Random Walk with Unknown Drift**
  - (a)
  - (b)
  - (c)
- 6 [Bonus] Rotationally Invariant Random Variables**