

PRINCETON UNIVERSITY

Fall 2013

ELE 525: Homework #3

Assigned: Friday October 11, 2013

Due: Wednesday October 24, 2013

- 1 . Textbook, p. 237, Problem 9.12: Final value theorem.
2. p. 274, Problem 10.20: Derivation of the Chernoff bound (10.50).
3. p. 309, Problem 11.4: P convergence and m.s. convergence.
4. p. 311, Problem 11.8: Convergence in the r th mean versus almost sure convergence-continued.
5. p. 312, Problem 11.12: Proof of the CLT.