

PRINCETON UNIVERSITY

Fall 2013

ELE 525: Homework #5

Assigned: Tuesday November 5, 2013

Due: Wednesday November 13, 2013

- 1 . Textbook, p. 340, Problem 12.1: Sinusoidal functions with different frequencies and random amplitudes.
2. p. 341, Problem 12.2: Moving average process.
3. p. 395, Problem 13.2: Periodic WSS random process.
4. p. 396, Problem 13.13: Generating function method. Derive (13.104).
5. p. 396, Problem 13.14: Orthogonality of eigenfunctions