

Assignment 2. Due Friday, February 9

Folks, I plan to start lecturing in the course on Wednesday, February 7, or Friday, February 9. The date depends on the result of my visit with the surgeon on Tuesday, February 6.

In the meantime, you have the following reading and problem assignment.

Read Chapters 3 and 4.

I expect that much of chapter 3 is review, and portions of chapter 4 are review. In my first lecture, I plan to spend a few minutes talking about functions of random variables, the chapter 3 material. I will assume some familiarity with chapter 4 material, but some of those topics such as conditioning are sophisticated, and we shall look at them more carefully when we start to discuss stochastic processes. Following the chapter 3 material, we shall deal with covariance matrices, some of their properties, and Gaussian random vectors. Some of this material is in chapter 5. The course really begins with the chapter 6 material, random sequences.

Do the following problems:

Chapter 3. Problems: 3.16; 3.19; 3.28.

Chapter 4. Problems: 4.44; 4.48.

There will not be a class meeting, Friday, February 2. I will try to have a graduate student meet with you Monday, February 5 to answer questions concerning the homework reading material and problems.