

RANDOM SIGNALS AND NOISE ELEN E4815

**COLUMBIA UNIVERSITY
SPRING SEMESTER 2006**

Problem Set #2

Due Date: 7 February 2007

Problems are from the book (MC) by S. Miller and D. G. Childers, “Probability and Random Processes: With Applications to Signal Processing and Communications”, Elsevier-Academic Press, 2004.

Problems 1-4

Chapter 4- Problems 4.3, 4.4, 4.15, 4.18

Problems 5-6

Chapter 5- Problems 5.16, 5.21