2012 Fall Semester   EE565000 Stochastic Processes

Homework Assignment #1

Instructor: Professor Chung-Chin Lu

Problem Set: 1.1, 1.11, 1.18 and 1.35 of Chapter 1 Problems.

   In addition to the class notes, please read at least Sections 1 – 4 of Chapter 1 of the textbook. Since September 28th Friday is a holiday and we will not have a class, please turn in your solutions to EECS 608 before 10:00 pm, September 27th Thursday.   In solving Problem 1.18, you are suggested to specify the sample space S, the σ-algebra and the probability function P.

Self-study Problems: 1.5, 1.6 and 1.14 of Chapter 1 Problems.

   These problems are valuable for your self-study. Their solutions can be found on pp. 473 – 476.   Please DO NOT turn in their solutions.