2012 Fall Semester   EE565000 Stochastic Processes

Homework Assignment #2

Instructor: Professor Chung-Chin Lu

Problem Set: 1.3, 1.7, 1.12 and 1.25 of Chapter 1 Problems.

Please turn in your solutions in class on October 5th Friday.   In solving Problems 1.7 and 1.25, you are suggested to specify the sample space S, the σ-algebra and the probability function P.

Self-study Problems: 1.17, 1.21 and 1.37 of Chapter 1 Problems.

These problems are valuable for your self-study. Their solutions can be found on pp. 476 – 478.   Please DO NOT turn in their solutions. Please also read Sections 6 – 8 of Chapter 1 of the textbook.