2012 Fall Semester   EE565000 Stochastic Processes

Homework Assignment #3

Instructor: Professor Chung-Chin Lu

Problem Set: 1.8, 1.26, 1.30 and 1.42 of Chapter 1 Problems.
    Please turn in your solutions in class on October 12th Friday.   In solving Problems 1.26 and 1.30, you are suggested to specify the sample space S, the σ -algebra and the probability function P.

Self-study Problems: 1.22, 1.34 and 1.39 of Chapter 1 Problems.
    These problems are valuable for your self-study. Their solutions can be found on pp. 477 – 478.   Please DO NOT turn in their solutions. Please also read Sections 5 and 9 of Chapter 1 of the textbook.