

SE Course: Stochastic Analysis for Engineers

<http://www.cs.aue.auc.dk/~yang/course/stoc04.htm>

AUE IRS-7, Fall 2004, Zhenyu Yang, FUV Room 1.7, Tel: 7912 7608, Email: yang@cs.aue.auc.dk

MM5: Minimum Mean Squared Error Estimation

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1 Reading

Chapt 7, pp.377-397 of K. Sam Shanmugan and Arthur M. Breipohl: "Random Signals - Detection, Estimation and Data Analysis ", John Wiley Sons, Inc., 1988.

2 Content

- Explain MM4 exercise;
- Linear minimum mean squared error estimators;
- (Nonlinear) minimum mean squared error estimators.

3 Exercise

1. Problem 7.5 in Textbook, page 468.
2. Problem 7.6 in Textbook, page 468.
3. Problem 7.8 in Textbook, page 469.
4. Prepare your self-study materials and presentation.