

Random Processes, Spring 2026: Homework II

February 11th, 2026

Problem 1. Problem 1.4, Prof. Hajek's text.

Problem 2: Problem 1.6, Prof. Hajek's text.

Problem 3: Problem 1.12, Prof. Hajek's text.

Problem 4: Problem 1.18, Prof. Hajek's text.

Problem 5: Problem 1.24, Prof. Hajek's text.

Problem 6: Problem 1.26, Prof. Hajek's text.

Note that all the problems have solutions in the textbook itself. Nevertheless, please attempt to solve every problem independently and only use the text to compare your solutions to the correct answer.