

*Please visit the course website: <http://courses.ece.uiuc.edu/ece534/>*

## **5. Basic Calculus of Random Processes**

**Assigned reading:** Chapter 5 of the course notes.

**Problems to be handed in:**

5.1, 5.3, 5.5, 5.9, 5.11, 5.17, and 5.19 from the course notes.

- Hint for Problem 5.17: Use Example 5.4.

**Course notes:**

B. Hajek, *An Exploration of Random Processes for Engineers*, July 30, 2006.

Available for download at

<http://www.ifp.uiuc.edu/~hajek/Papers/randomprocesses.html>

and also available for purchase in 243 Everitt Lab.