ECE 534 RANDOM PROCESSES   **FALL 2007**
PROBLEM SET 6   **Due Wednesday, November 21, 2007**

Please visit the course website: `http://courses.ece.uiuc.edu/ece534`

6. Random processes in linear systems and spectral analysis

Assigned reading: Chapter 6 of the course notes.

Problems to be handed in:
6.1, 6.3, 6.7, 6.9, 6.17, and 6.19 from the course notes.

note:
I did a quick scan and I don't think any question test on the discrete Fourier transform. If you believe the question need to be solved with it, email the TA.

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.