

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

7. Wiener filtering

Assigned reading: Chapter 7 of the course notes.

Problems to be handed in:

7.1, 7.3, 7.11, and 7.15 from the course notes.

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.