6.433 Recursive Estimation6.435 System Identification

S.K. Mitter

Posted: 4/22/2002 **Due:** 4/26/2002

Problem Set 6 (previously 5 in error)

All from Kailath, Sayed, Hassibi:

1. Exercise 12.7, 12.8

2. Exercise 14.5, 14.6, 14.10