

# 6.433 Recursive Estimation 6.435 System Identification

S.K. Mitter

**Handed out:** 2/20/2002

**Due:** 2/27/2002

## **Problem Set 2**

1. Kailath, Sayed, Hassibi: P. 68, Problem 2.6
2. Kailath, Sayed, Hassibi: P. 73, Problem 2.20
3. Kailath, Sayed, Hassibi: P. 106, Problem 3.18
4. Kailath, Sayed, Hassibi: P. 107, Problem 3.20
5. Kailath, Sayed, Hassibi: P. 111, Problem 3.26