

SCHOOL OF ELECTRICAL ENGINEERING

Signal Theory: EQ1220 / EQ1210

Reading Assignment: AR, ARMA Processes (5/9) 2012–09–13,

Notice:

To be collected before Lecture 6.

The essay consists of five questions. If you successfully answer all questions, you obtain 1 bonus point for part A of the final exam. An essay with partially correct answers will give you 1/2 point.

For the answers you should not copy text from a textbook. Group work is also not allowed, but feel free to discuss with your fellows. The reports will be checked against plagiarism.

Be brief, i.e., at most 1 page.

Explain (**in your own words**) ...

1. ...the properties of BIBO-stable AR-processes. For instance, you might use figures, numerical examples, concepts such as rational transfer functions or Yule-Walker equations, etc, to describe your understanding of the concept.
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