School of Electrical Engineering Signal Theory: EQ1220 / EQ1210

Reading Assignment: Estimation (6/9) 2012–09–19,

Notice:

To be collected before Lecture 7.

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 difference between parametric and non-parametric methods for estimation.
- 2. ... how to estimate a mean value based on an observed sequence and how to analyze the quality of this estimation.
- **3.** ... the basic principles and properties of Fourier based methods to estimate the power spectrum of a process.