School of Electrical Engineering
**Signal Theory**: EQ1220 / EQ1210

Reading Assignment: Optimal Filtering (7/9) 2012–09–21,

**Notice:**     To be collected before Lecture 8.
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.** . . . linear MMSE estimation. (Hint) Your short essay could for example answer the following questions: what is a MMSE estimator? why linear? is it optimal? how to find the MMSE estimator? . . .