SCHOOL OF ELECTRICAL ENGINEERING
Signal Theory: EQ1220 / EQ1210

Reading Assignment: Ergodicity (2/9) 2014–09–10,

Notice: To be collected before Lecture 3.
The essay consists of three 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. . . . how you intuitively understand the concept of *ergodicity*.

2. . . . why ergodicity is important for the study of stationary stochastic processes (e.g., for estimation). What is the *problem* with non-ergodic processes?

3. . . . how you interpret partial ergodicity with respect to the acf.