Statistics/EE 530, Spring Quarter 2016

Problem Set 1

**Self-Graded Problem I (not to be turned in).** Exercise [23b] (note: the numbering of the embedded exercises indicates which page they are on in the course textbook – thus Exercise [xxb] is on page xx).

**Self-Graded Problem II (not to be turned in).** Exercise [28a].

**Problem 1 (to be turned in – 10 points).** Exercise [4.2], page 156 of the course textbook – take the approach of premultiplying the time series by the $16 \times 16$ DWT transform matrix shown in Figure 57. Note: the values for the time series are available from the ‘Data’ portion of the course Web page in addition to being listed in the caption to Figure 42.

**Problem 2 (to be turned in – 5 points).** Exercise [4.3], page 156.

**Problem 3 (to be turned in – 15 points).** Exercise [2.4], page 39.

Solutions are due Wednesday, 6 April, at the beginning of the class.