

HOMEWORK #7

Due Friday, May 20, 2011 (5:00 p.m.)

Reading: Chapters 9 (9.7–9.10) and 3 (3.1–3.5)

Problems:

1. Chapter 9: Problem 4
2. Chapter 9: Problem 7
3. Chapter 3: Problem 2
4. Chapter 3: Problem 4
5. Derive the sliding window form of the RLS algorithm.