

EE 562

Homework 8

Due Wednesday, April 5, 2017 at 6:40 p.m.

Problem 1. Stark and Woods 9.3.

Problem 2. Stark and Woods 9.15.

Problem 3. Stark and Woods 10.2.

Problem 4. Stark and Woods 10.4.

Problem 5. A random process $X(t)$, $t \in T$, is said to be continuous in probability if for every $\epsilon > 0$ and $t \in T$

$$\lim_{h \rightarrow 0} P \{|X(t+h) - X(t)| > \epsilon\} = 0.$$

Show that the Wiener process is continuous in probability.