

Indian Institute of Science

E9-252: Mathematical Methods and Techniques in Signal Processing

Instructor: Shayan G. Srinivasa

Home Work #5, Fall 2015

Late submission policy: Points scored = Correct points scored $\times e^{-d}$, $d = \#$ days late

Assigned date: Nov. 23rd 2015

Due date: Nov. 30th 2015 before the day ends.

PROBLEM 1: Solve problems 7.2.3, 7.3.4 and 7.3.13 from Moon and Stirling.

(10 + 15 + 25 pts.)

PROBLEM 2: Deduce KL transform from SVD. (Optional to be turned in, **Bonus** 20 points.)