Assignments

- Monday, 10/17 reading quiz: 3.4
- Will return homework 1 on Monday — sorry for the delay
- Homework assignment 2
  - 3.5, 3.8, 3.9, 3.10, 3.11
  - Justify your answers
- Any questions on homework 2?

Miscellaneous

- Maximum phase systems incorrectly defined in book — see errata for details
- Textbook errata and notes updated

Lecture Overview

Last Time

- Spectral factorization
- Random variables and vectors

This Time

- Stable distributions
- Central limit theorem
- Random processes
- Stationarity
- Ergodicity
- Second-order characterization