Lecture Overview

Last Time
- Correlation matrices of WSS processes
- Estimation theory
  - Cramer-Rao lower bound
  - Bias, Variance, MSE

This Time
- Finish estimation theory
  - Examples
  - When does the CLT apply?
- Begin signal models (Chapter 4)

Miscellaneous
- Grades and errata updated
- Review of homework 3 and problem 30a of homework 4
- Questions on HW 4?
- Wednesday’s reading quiz: 4.2 (overlaps with today’s reading quiz)