# CDS 112: Winter 2014/2015
Homework #4: due Friday, Feb. 20, 2015

**Problem #1:** (15 points) Do exercise 4.1 on Page 4-18 of the OBC notes.

**Problem #2:** (10 points) Do exercise 4.2 on Page 4-18 of the OBC notes.

**Problem #3:** (25 points) Do Problem 3.3 on page 33 of the Anderson and Moore text ("Optimal Filtering").