

**ECE 5283**  
**Kalman Filtering**  
**Homework 4**

Fall 2005

Dr. Havlicek

1. Text problem 3.2(b).
2. Text problem 3.4.
3. Text problem 3.9.
4. Text problem 3.17.
5. Text problem 3.25.

**DUE: 10/11/05**