

Department of Electrical & Computer Engineering
University of California, Santa Barbara

ECE 240A
Winter 2010
Shynk
H.O. #1

ECE 240A COURSE INFORMATION

Title: Optimal Estimation and Filtering

Lectures: Tuesday, Thursday 2:00–3:50 p.m., Phelps 1437

Instructor: Professor John J. Shynk

Office: Harold Frank Hall 3123, 893-3977

Office Hours: Tuesday, Thursday 4:00–5:00 p.m.

Grading: Homework Problems (weekly) \approx 15%
Midterm Exam (open book and notes) \approx 35% (Thursday, February 11, 2:00–3:50 p.m.)
Final Exam (open book and notes) \approx 50% (Wednesday, March 17, 4:00–7:00 p.m.)

Prerequisites: Probability and random processes (ECE 139/140 or equivalent)
Linear algebra (ECE 130C or equivalent)
(ECE 210A and 235 are not required)

Required Text: Mendel, *Lessons in Estimation Theory for Signal Processing, Communications, and Control*, Prentice-Hall PTR, 1995 (2nd edition)

Course Web Site: http://www.ece.ucsb.edu/courses/ECE240A/240A_W10Shynk