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Students as well as practicing engineers will find Fundamentals of Statistical Signal Processing an invaluable introduction to parameter estimation theory and a convenient reference for the design of successful parameter estimation algorithms.

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processes can be viewed as the analysis of statistical signal processing systems: typically one is given a

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probabilistic description for one random object, which can be considered as an input signal. An operation is applied to the input signal (signal processing) to produce a new random object, the output signal. Fundamental issues include the nature of the basic probabilistic de-

~~An Introduction to Statistical Signal Processing~~

consider 50ms of the input signal --> $N = \text{length}(y)$;
estimate ACS [r lags] = `xcorr(y, 'biased')`; window with
a bartlett window of the same length $rw =$
 $r \cdot \text{bartlett}(2*N-1)$; $r = \text{circshift}(r, N)$; estimate PSD
using BT: $N_{\text{fft}} = 2^{\text{ceil}(\log_2(2*N-1)+1)}$; $\text{phiBT} =$
`real(fft(r, Nfft))`; Matlab Examples:

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~~Fundamentals of statistical signal processing(1)~~

"Fundamentals of Statistical Signal Processing:
Detection Theory", S. Kay . 12. DCleveltime -
generates a data set of white Gaussian noise only and
also a DC level A in white Gaussian noise . 13.
discretisinc - plots the graph in linear and dB
quantities of a discrete sinc pulse in frequency .

~~Practical Statistical Signal Processing using MATLAB~~

This second volume, entitled Fundamentals of
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written to provide the reader with a broad introduction to the theory and application of statistical signal processing. Hypothesis testing is a subject that is standard fare in the many books available dealing with statistics.

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Digital signal processing (DSP) often plays an important role in the implementation of the simulation

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model If the system being simulated is to be DSP based itself, the simulation model may share code with the actual hardware proto-type ECE 5615/4615
Statistical Signal Processing 1-11

~~Statistical Signal Processing – UCCS~~

Steven M. Kay, Fundamentals of Statistical Signal Processing: Estimation Theory, and Fundamentals of Statistical Signal Processing: Detection Theory, Prentice Hall PTR, Upper Saddle River, NJ, 1993 and 1998. A more comprehensive set of references is given below. 3 Prerequisites

~~ESE 524 Detection and Estimation Theory~~

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C.-Y. Chen and C. Y. Chi, "Nonminimum phase complex Fourier series based model for statistical signal processing," in Proc. IEEE Signal Processing Workshop on Higher-Order Statistics, Caesarea, Israel, June 14-16, 1999, pp. 30-33. Google Scholar

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Fundamentals of Statistical Processing, Volume I: Estimation Theory. Description. For practicing engineers and scientists who design and analyze signal processing ...

~~Kay, Fundamentals of Statistical Processing, Volume I~~

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1.2.2 Signal Frequency (Spectrum) Analysis 4 1.3
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Electrocardiography 7 1.3.3 Speech Coding and
Compression 7 1.3.4 Compact-Disc Recording System
9 1.3.5 Digital Photo Image Enhancement 10 1.4 ...

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~~Fundamentals of Statistical Signal Processing, Volume 2~~

S.M. Kay: Fundamentals of Statistical Signal Processing: Estimation theory (Prentice Hall, Englewood Cliffs 1993) zbMATH Google Scholar 23.16.
A.D. Whalen: Detection of Signals in Noise (Academic, New York 1971) Google Scholar

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