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Fundamentals of Statistical Signal Processing: Estimation ...
Fundamentals of Statistical Signal Processing Volume II Detection Theory Steven M. Kay University of Rhode Island PH PTR Prentice Hall PTR Upper Saddle River, New Jersey 07458

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Digital signal processing (DSP) often plays an important role in the implementation of the simulation model If the system being simulated is to be DSP based itself, the sim-ulation model may share code with the actual hardware proto-type ECE 5615/4615 Statistical Signal Processing 1-11

Statistical Signal Processing - University of Colorado ...
Statistical. Statistical techniques are widely used in signal processing applications. For example, one can model the probability distribution of noise incurred when photographing an image, and construct techniques based on this model to reduce the noise in the resulting image.

Signal processing - Wikipedia

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Fundamentals Statistical Signal Processing Estimation Theory

From the Inside Flap: . Preface This text is the second volume of a series of books addressing statistical signal processing. The first volume, Fundamentals of Statistical Signal Processing: Estimation Theory, was published in 1993 by Prentice-Hall, Inc. Henceforth, it will be referred to as Kay-I 1993.

9780135041352: Fundamentals of Statistical Signal ...

* Fundamentals of Statistical Signal Processing, Volume 1: Estimation Theory, by Steven M. Kay, Prentice Hall, 1993, and (possibly) * Fundamentals of Statistical Signal Processing, Volume 2: Detection Theory, by Steven M. Kay, Prentice Hall 1998, available in hard copy at the UIC Bookstore.

ECE 531: Detection and Estimation Theory - msol.people.uic.edu

C. M. Spooner, Higher-order Statistics for Nonlinear Processing of Cyclostationary Signals, A Chapter in Cyclostationarity in Communications and Signal Processing, W.A. Gardner, ed. New York: IEEE Press, 1994.

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Fundamentals of Statistical Signal Processing: Estimation ...

Table of Contents. General Considerations. White Gaussian Noise. Colored WSS Gaussian Noise. Signal Processing Example. Derivation of GLRT for Classical Linear Model for s 2 Unknown. Rao Test for General Linear Model with Unknown Noise Parameters. Asymptotically Equivalent Rao Test for Signal Processing Example.

Fundamentals of Statistical Signal Processing, Volume II ...

The book makes extensive use of MATLAB, and program listings are included wherever appropriate. Designed for practicing electrical engineers, researchers, and advanced students, it is an ideal complement to Steven M. Kay's Fundamentals of Statistical Signal Processing, Vol. 1: Estimation Theory (Prentice Hall PTR, 1993, ISBN: 0-13-345711-7).

Fundamentals of Statistical Signal Processing, Volume II ...

University of Maryland: An Introduction to Statistical Signal Processing. Much of the basic content of this course and of the fundamentals of random processes can be viewed as the analysis of statistical signal processing sys-tems: typically one is given a probabilistic description for one random object, which can be considered as an input ...

AnIntroductionto StatisticalSignalProcessing - Stanford EE

The Complete, Modern Guide to Developing Well-Performing Signal Processing Algorithms. In Fundamentals of Statistical Signal Processing, Volume III: Practical Algorithm Development, author Steven M. Kay shows how to convert theories of statistical signal processing estimation and detection into software algorithms that can be implemented on digital computers.

Fundamentals of Statistical Signal Processing, Volume III ...

Anne Ferréol , Pascal Larzabal , Mats Viberg, Statistical analysis of the MUSIC algorithm in the presence of modeling errors, taking into account the resolution probability, IEEE Transactions on

Signal Processing, v.58 n.8, p.4156-4166, August 2010

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