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Fundamentals of Statistical Signal Processing: Estimation Theory Steven M. Kay University of Rhode Island For book and bookstore information ... Upper Saddle River, New Jersey 07458 . Contents Preface xi 1 Introduction 1 1.1 Estimation in Signal Processing 1 1.2 The Mathematical Estimation Problem 7 1.3 Assessing Estimator Performance 9

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Kay_vol_1_examp_3p5.m: Matlab m-file that plots the CRLB in the frequency estimation example.

Files used in lecture on Monte Carlo simulations of parameter estimates ece567_mc_examp.m : Matlab m-file that does the Monte Carlo simlution conducted in class.

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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.

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