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Estimation Theory, Vol 1. Prentice Hall, 1993. ISBN10: 0133457117 Examination: Completion of theoretical homework assignments (written solutions to be handed in to me). Completion of computer assignments (short lab reports to me). 3/26 Estimation in Signal Processing Modern estimation theory is central to many electrical system, e.g. Radar ...

Estimation theory - Luleå University of Technology

A second edition to the classic detection and estimation theory text by Van Trees is another optional text for 2015; This is the text I first learned from Three Steven Kay books on detection and estimation are now optional texts, and may take the place of the Hayes book in the future 1-8 ECE 5615/4615 Statistical Signal Processing

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2) Fundamentals of Statistical Signal Processing, Volume 2: Detection Theory, Steven Kay, 1998 3) Statistical Signal Processing, Louis Scharf, 1991 4) An Introduction to Signal Detection and Estimation, Vincent Poor, 2nd ed., 1994 Topics to be covered: Theoretical aspects of estimation, filtering, and detection. Applications of the theory to ...

EECS 564: Estimation, Filtering, and Detection

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

Intuitive Probability and Random Processes using MATLAB® is an introduction to probability and random processes that merges theory with practice. Based on the author's belief that only "hands-on" experience with the material can promote intuitive understanding, the approach is to motivate the need for theory using MATLAB examples, followed by theory and analysis, and finally descriptions of ...

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