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EE522 Estimation Theory - Binghamton University

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

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Fundamentals of Statistical Signal Processing, Volume I: Estimation Theory (v. 1) [Steven M. Kay] on Amazon.com. *FREE* shipping on qualifying offers. A unified presentation of parameter estimation for those involved in the design and implementation of statistical signal processing algorithms. Covers important approaches to obtaining an optimal estimator and analyzing its performance; and

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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 simulation conducted in class.

ECE 567 Home Page, Fall 2017 Semester

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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