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

Fundamentals of Statistical Signal Processing, Volume 1: Estimation Theory, by Steven M. Kay, Prentice Hall, 1993 Fundamentals of Statistical Signal Processing, Volume 2: Detection Theory, by Steven M. Kay, Prentice Hall 1998. ECE 531: Detection and Estimation University of Illinois at Chicago, ECE Spring 2010

ECE 531: Detection and Estimation Theory

Fundamentals of Statistical Signal Processing: Practical Algorithm Development is the third volume in a series of textbooks by the same name. Previous volumes described the underlying theory of estimation and detection algorithms. In con-contrast, the current volume addresses the practice of

converting this theory into soft-

Fundamentals of Statistical Signal Processing, Volume III ...

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Estimation Theory and Applications - Department of EE

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

Fundamentals of Statistical Signal Processing: Estimation ...

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Kay_vol_1_exam_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_exam.m : Matlab m-file that does the Monte Carlo simulation conducted in class.

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