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CONTENTS Preface xi

INTRODUCTION BACKGROUND 7

*Page 16/73*



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2.1 Introduction	7
2.2 Discrete-Time Signal Processing	7
2.2.1 Discrete-Time Signals	8
2.2.2 Discrete-Time Systems	
2.2.3 Time- Domain Descriptions of LSI Filters	12
2.2.4 The Discrete-Time Fourier Transform	12
2.2.5 The z-Transform	14
2.2.6 Special Classes of Filters	16
2.2.7 Filter Flowgraphs	

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18 2.2.8 The DFT and FFT 18 2.3

Linear Algebra 20 2.3.1 Vectors 21

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Broadly stated, statistical signal processing is concerned with the reliable estimation, detection and classification of signals which are subject to random fluctuations. Statistical signal processing has its roots in probability theory, mathematical statistics and, more recently, systems theory and

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statistical communications theory.

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Course details. Course description This is a course on statistical digital signal processing. In particular, as opposed to a first course on digital signal processing which deals with deterministic signals, this course aims to present methods by which to design signal processing techniques in

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techniques are widely used in signal  
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Signal processing - Wikipedia

BOOKS AND REFERENCES 1.M. H.  
Hayes, Statistical Digital Signal Processing  
and Modeling, John Wiley & Sons, Inc.,  
2002. 2.S. M. Kay, Fundamentals of

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Statistical Signal Processing: Estimation  
Theory, Prentice Hall, 1993. 3.D.G.

Manolakis, V.K. Ingle and S.M. Kogon,  
Statistical and Adaptive Signal Processing,  
McGraw Hill, 2000

Statistical Signal Processing - Course

This article discusses three descriptive

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statistical measures from the perspective of signal-processing applications. In the previous article on descriptive statistics for electrical engineers, we saw that both the mean and the median can convey the central tendency of a data set. Despite the fact that medians are less sensitive to outliers, means are used more frequently

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Average Deviation, Standard Deviation,  
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of Statistical Signal Processing: Detection  
Theory", S. Kay. The function  
subprograms Q.m and Qinv.m are  
required. 17. Fig77new - computes Figure

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7.7 in "Fundamentals of Statistical Signal  
Processing: Detection Theory", S. Kay.

18. gendata - generates a complex or real  
AR, MA, or ARMA time series given the  
filter parameters and

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Although the title that was selected is Statistical Digital Signal Processing and Modeling, any one of a number of other titles could equally well have been chosen. For example, if the title of a book is to capture its central theme, then the title perhaps could have been Least Squares Theory in Signal Processing.



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