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processes can be viewed as the analysis of statistical Page 29/54

signal processing sys-tems: typically one is given a probabilistic description for one random object, which can be considered as an input signal. An operation is applied to the input signal (signal processing) Page 30/54

to produce a new random object, the output signal. Fundamental issues include the nature of the basic probabilistic de-

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StatisticalSignalProcessing
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consider 50ms of the input signal -->N = length(y);estimate ACS [r lags] = xcorr(y, 'biased'); window with a bartlett window of the same length rw = r.\*bartlett(2\*N-1); r =circshift(r,N); estimate PSD Page 32/54

# Acces PDF Fundamentals Of Statistical Signal using BT: Nffts = mation 2^ceil(log2(2\*N-1)+1); phiBT = real(fft(r,Nfft)); Matlab Examples:

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Signal Processing: Detection Theory", S. Kay .. 12. DCleveltime - generates a data set of white Gaussian noise only and also a DC level A in white Gaussian noise . 13. discretesinc plots the graph in linear Page 34/54

and dB quantities of a discrete sinc pulse in frequency .

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ulation model may share code with the actual hardware proto-type ECE 5615/4615 Statistical Signal Processing 1-11

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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 Page 44/54

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Prerequisites

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Estimation Theory
C.-Y. Chen and C.-Y. Chi,
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"Nonminimum-phase complex Fourier series based model for statistical signal processing," in Proc. IEEE Signal Processing Workshop on Higher-Order Statistics, Caesarea, Israel, June 14-16, 1999, pp. 30-33. Page 46/54

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A.D. Whalen: Detection of Signals in Noise (Academic, New York 1971) Google Scholar

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