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processes can be viewed as the analysis of statistical signal processing systems: 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) to produce a new random object, the output signal.

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Fundamental issues include the nature of the basic probabilistic de-

~~An Introduction to Statistical Signal Processing~~

consider 50ms of the input signal $\rightarrow N =$

length(y); estimate ACS [r lags] = xcorr(y,

'biased'); window with a bartlett window of the

same length $rw = r.*bartlett(2*N-1); r =$

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```
circshift(r,N); estimate  
PSD using BT: Nfft =  
2^ceil(log2(2*N-1)+1);  
phiBT = real(fft(r,Nfft));
```

Matlab Examples:

~~Fundamentals of
statistical signal
processing(1)~~

"Fundamentals of
Statistical Signal
Processing: Detection
Theory", S. Kay . 12.

DCleveltime - generates

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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 and dB quantities of a discrete sinc pulse in frequency .

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Signal Processing using
MATLAB~~

This second volume,
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entitled **Fundamentals of Statistical Signal Processing: Detection Theory**, is the application of statistical hypothesis testing to the detection of signals in noise. The series has been written to provide the reader with a broad introduction to the theory and application of statistical signal processing. Hypothesis

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testing is a subject that is standard fare in the many books available dealing with statistics.

~~Fundamentals of
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In Fundamentals of
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Steven M. Kay shows how to convert theories of statistical signal processing estimation and detection into software algorithms that can be implemented on digital computers. This final volume of Kay's three-volume guide builds on the comprehensive theoretical coverage in the first two volumes.

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Fundamentals

~~[Monson H. Hayes]~~

~~Statistical Digital Signal~~

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Digital signal processing (DSP) often plays an important role in the implementation of the simulation model. If the system being simulated is to be DSP based itself, the simulation model may share code with the actual

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Steven M. Kay,

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Processing: Estimation

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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~~
C.-Y. Chen and C.-Y.
Chi, □Nonminimum-
phase complex Fourier

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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.
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Theory. Description.

For practicing engineers
and scientists who
design and analyze
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~~Kay, Fundamentals of
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1.2.2 Signal Frequency
(Spectrum) Analysis 4

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World Applications 6

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Fundamentals of
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Whalen: Detection of
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(Academic, New York
1971) Google Scholar

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