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processes can be viewed
as the analysis of
statistical signal
processing sys-tems:
typically one is given a
probabilistic description
for one random object,
which can be considered
as an input signal. An

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operation is applied to the input signal (signal processing) to produce a new random object, the output signal.

Fundamental issues include the nature of the basic probabilistic de-

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consider 50ms of the input signal $\rightarrow N = \text{length}(y)$; estimate ACS

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[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 using BT: Nfft = 2^ceil(log2(2*N-1)+1); phiBT = real(fft(r,Nfft)); Matlab Examples:

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DCleveltime - generates
a data set of white
Gaussian noise only and
also a DC level A in
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13. discretessinc – plots
the graph in linear and
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processing (DSP) often
plays an important role
in the implementation of

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the simulation model If
the system being
simulated is to be DSP
based itself, the sim-
ulation model may share
code with the actual
hardware proto-type
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Theory, Prentice Hall
PTR, Upper Saddle
River, NJ, 1993 and
1998. A more
comprehensive set of
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C.-Y. Chen and C.-Y.

Chi, "Nonminimum-
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(Spectrum) Analysis 4

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