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Designed for practicing electrical engineers, researchers, and

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Fundamentals of Statistical Signal Processing, Vol. 1: Estimation

Theory (Prentice Hall PTR, 1993, ISBN: 0-13-345711-7).

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...

Useful toolboxes: signal processing, statistics, symbolic m files:

script files Fortran vs. MATLAB example: Signal generation Math:

$s = \cos(2\pi f_0 t)$, $f_0 = 0.25$, $N = 25$, $t = 0:1/N:1$, $s = \cos(2\pi f_0 t)$ Fortran: $\pi = 3.14159$

$f_0 = 0.25$, $N = 25$, $t = 0:1/N:1$, $s = \cos(2\pi f_0 t)$ MATLAB:

$f_0 = 0.25$; $N = 25$; $s = \cos(2\pi f_0 [0:N-1]')$;

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In Fundamentals of Statistical Signal Processing, Volume III:

Practical Algorithm Development, author Steven M. Kay shows

how to convert theories of statistical signal processing estimation

and detection into software algorithms that can be implemented

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This second volume, entitled Fundamentals of Statistical Signal

Processing: Detection Theory, is the application of statistical

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processes can be viewed as the analysis of statistical signal

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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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We have reviewed the fundamentals of discrete-time signals and

systems, including the definitions, terminologies, transformation

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