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Statistical Signal

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Description. This is a graduate-level (or advanced undergraduate with permission) introduction to the fundamentals of statistical signal processing and estimation theory involving signal and system models in which there is some inherent randomness. The concepts that we'll develop are

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current volume
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of converting this
theory into soft-

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Kaiman Versus Wiener
Filters 442 13.6 Vector
Kaiman Filter 446 13.7
Extended Kaiman Filter

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processing is an

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approach which treats signals as stochastic processes, utilizing their statistical properties to perform signal processing tasks. Statistical techniques are widely used in signal processing applications.

**Signal processing -
Wikipedia**

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Digital signal
processing (DSP) often
plays an important role
in the implementation
of the simulation model
If the system being

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simulated is to be DSP
based itself, the sim-
ulation model may
share code with the
actual hardware proto-
type ECE 5615/4615
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Steven M. Kay shows
how to convert

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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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with a broad
introduction to the
theory and application
of statistical signal
processing.

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Sugrim S, Liu C and
Lindqvist J (2019)

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