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Detection Theory 1998 [5d0n2djp630z]. ...

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~~Processing, Volume I ...~~

processes can be viewed as the analysis of
statistical signal processing systems:
typically one is given a probabilistic
description for one random object, which

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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.

Fundamental issues include the nature of the basic probabilistic de-

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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 $rw = r.*\text{bartlett}(2*N-1);$
 $r = \text{circshift}(r,N);$ estimate PSD using BT:
 $N_{\text{fft}} = 2^{\text{ceil}(\log_2(2*N-1)+1)};$ $\text{phiBT} =$
 $\text{real}(\text{fft}(r,N_{\text{fft}}));$ Matlab Examples:

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"Fundamentals of Statistical 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.

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discretesinc \square plots the graph in linear and dB quantities of a discrete sinc pulse in frequency .

~~Practical Statistical Signal Processing
using MATLAB~~

This second volume, entitled
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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 testing is a subject that is standard fare in the many books

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Algorithm Development, author Steven M.
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~~Signal Processing (BookFi.org)~~

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 hardware prototype.

ECE 5615/4615 Statistical Signal

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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,

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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 series based model for statistical signal processing," in Proc.

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IEEE Signal Processing Workshop on
Higher-Order Statistics, Caesarea, Israel,
June 14–16, 1999, pp. 30–33. Google
Scholar

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Volume I: Estimation Theory. Description.

For practicing engineers and scientists
who design and analyze signal processing

...

~~Kay, Fundamentals of Statistical
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1.2.2 Signal Frequency (Spectrum)

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S.M. Kay: Fundamentals of Statistical

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Signal Processing: Estimation theory
(Prentice Hall, Englewood Cliffs 1993)
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Whalen: Detection of Signals in Noise
(Academic, New York 1971) Google
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