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Fundamentals of Statistical Signal Processing Estimation

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Steven M. Kay, Fundamentals of Statistical Signal Processing: Estimation Theory, Vol 1. Prentice Hall, 1993. ISBN10: 0133457117 Examination: Completion of theoretical homework assignments (written solutions to be handed in to me). Completion of computer assignments (short lab reports to me). 3/26 Estimation in Signal Processing Modern estimation theory is central to many electrical system, e.g

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