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for Statistical and Adaptive Signal Processing

6 Statistical and Adaptive Signal Processing - Solution Manual Then] $H(e^{j\omega}) = \arctan \frac{\sin \omega}{\cos \omega - 1/p} - \arctan \frac{\sin \omega}{\cos \omega - p}$ Clearly,] $H(e^{j\omega})$ decreases from $H(e^{j0}) = \pi$ to $H(e^{j2\pi}) = -\pi$ To show that it decreases mono-tonically, consider

An Introduction to Statistical Signal Processing

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

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some knowledge of signal processing is needed Course Textbook: Fundamentals of Statistical Signal Processing, Volume 1: Estimation Theory, by Steven M Kay, Prentice Hall, 1993 and (possibly) Fundamentals of Statistical Signal Processing, Volume 2: Detection Theory, by Steven M Kay, Prentice Hall 1998 Other useful references:

Statistical Signal Processing

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 proto-type ECE 5615/4615 Statistical Signal Processing 1-11