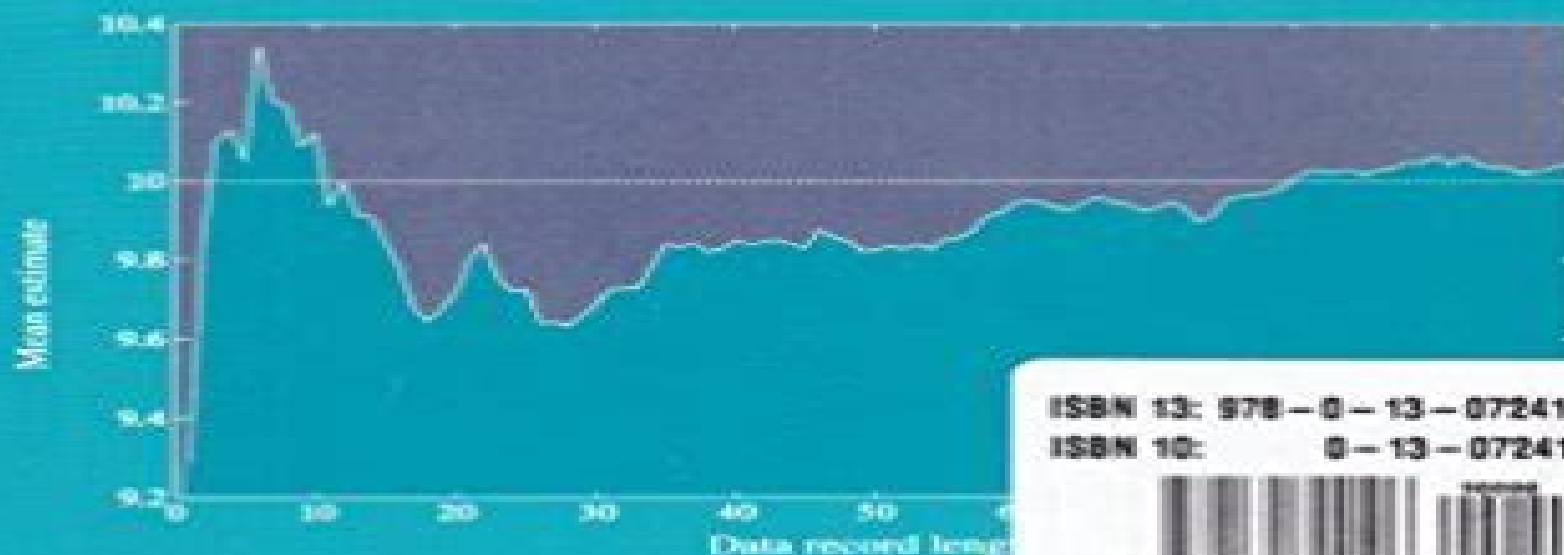


Volume I

FUNDAMENTALS OF STATISTICAL SIGNAL PROCESSING

ESTIMATION THEORY



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approaches necessary for obtaining an optimal estimator and analyzing its performance Author Steven M Kay discusses classical estimation followed by Bayesian estimation and illustrates the theory with numerous pedagogical and real world examples Cover volume 1 **Forthcoming Books** Rose Arny,2002 *Proceedings of the 1998 IEEE International Conference on Acoustics, Speech, and Signal Processing* ,1998 Oceans 2005, Europe ,2005 **Computer Books and Serials in Print** ,1985 *The Publishers' Trade List Annual* ,1985 **Signal Processing for Intelligent Sensor Systems** David C. Swanson,2000-04-18 Integrates a broad range of physics algorithms and sensing techniques for development of intelligent systems Highlights adaptive least squared error modeling Covers complex sampling physical system modeling using digital filters frequency domain processing beamforming and much more *Fundamentals of Statistical Signal Processing* Steven Kay,2013 The Complete Modern Guide to Developing Well Performing Signal Processing Algorithms 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 on digital computers This final volume of Kay s three volume guide builds on the comprehensive theoretical coverage in the first two volumes Here Kay helps readers develop strong intuition and expertise in designing well performing algorithms that solve real world problems Kay begins by reviewing methodologies for developing signal processing algorithms including mathematical modeling computer simulation and performance evaluation He links concepts to practice by presenting useful analytical results and implementations for design evaluation and testing Next he highlights specific algorithms that have stood the test of time offers realistic examples from several key application areas and introduces useful extensions Finally he guides readers through translating mathematical algorithms into MATLAB code and verifying solutions Topics covered include Step by step approach to the design of algorithms Comparing and choosing signal and noise models Performance evaluation metrics tradeoffs testing and documentation Optimal approaches using the big theorems Algorithms for estimation detection and spectral estimation Complete case studies Radar Doppler center frequency estimation magnetic signal detection and heart rate monitoring Exercises are presented throughout with full solutions This new volume is invaluable to engineers scientists and advanced students in every discipline that relies on signal processing researchers will especially appreciate its timely overview of the state of the practical art Volume III complements Dr Kay s Fundamentals of Statistical Signal Processing Volume I Estimation Theory Prentice Hall 1993 ISBN 13 978 0 13 345711 7 and Volume II Detection Theory Prentice Hall 1998 ISBN 13 978 0 13 504135 2 **Books in Print Supplement** ,2002 Scientific and Technical Aerospace Reports ,1994 Lists citations with abstracts for aerospace related reports obtained from world wide sources and announces documents that have recently been entered into the NASA Scientific and Technical Information Database

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