

Hayes Statistical Digital Signal Processing Solution

Nowadays, many aspects of electrical and electronic engineering are essentially applications of DSP. This is due to the focus on processing information in the form of digital signals, using certain DSP hardware designed to execute software. Fundamental topics in digital signal processing are introduced with theory, analytical tables, and applications with simulation tools. The book provides a collection of solved problems on digital signal processing and statistical signal processing. The solutions are based directly on the math-formulas given in extensive tables throughout the book, so the reader can solve practical problems on signal processing quickly and efficiently. FEATURES Explains how applications of DSP can be implemented in certain programming environments designed for real time systems, ex. biomedical signal analysis and medical image processing. Pairs theory with basic concepts and supporting analytical tables. Includes an extensive collection of solved problems throughout the text. Fosters the ability to solve practical problems on signal processing without focusing on extended theory. Covers the modeling process and addresses broader fundamental issues.

This textbook and reference for graduate level courses in digital signal processing can be used in a variety of courses. It includes details about deterministic signal processing, algorithms for convolution and DFT, multirate DSP, digital filter banks, wavelets and multiresolution analysis.

The main thrust is to provide students with a solid understanding of a number of important and related advanced topics in digital signal processing such as Wiener filters, power spectrum estimation, signal modeling and adaptive filtering. Scores of worked examples illustrate fine points, compare techniques and algorithms and facilitate comprehension of fundamental concepts. The book also features an abundance of interesting and challenging problems at the end of every chapter. · Background · Discrete-Time Random Processes · Signal Modeling · The Levinson Recursion · Lattice Filters · Wiener Filtering · Spectrum Estimation · Adaptive Filtering

Digital Design of Signal Processing Systems discusses a spectrum of architectures and methods for effective implementation of algorithms in hardware (HW). Encompassing all facets of the subject this book includes conversion of algorithms from floating-point to fixed-point format, parallel architectures for basic computational blocks, Verilog Hardware Description Language (HDL), SystemVerilog and coding guidelines for synthesis. The book also covers system level design of Multi Processor System on Chip (MPSoC); a consideration of different design methodologies including Network on Chip (NoC) and Kahn Process Network (KPN) based connectivity among processing elements. A special emphasis is placed on implementing streaming applications like a digital communication system in HW. Several novel architectures for implementing commonly used algorithms in signal processing are also revealed. With a comprehensive coverage of topics the book provides an appropriate mix of examples to illustrate the design methodology. Key Features: A practical guide to designing efficient digital systems, covering the complete spectrum of digital design from a digital signal processing perspective Provides a full account of HW building blocks and their architectures, while also elaborating effective use of embedded computational resources such as multipliers, adders and memories in FPGAs Covers a system level architecture using NoC and KPN for streaming applications, giving examples of structuring MATLAB code and its easy mapping in HW for these applications Explains state machine based and Micro-Program architectures with comprehensive case studies for mapping complex applications The techniques and examples discussed in this book are used in the award winning products from the Center for Advanced Research in Engineering (CARE). Software Defined Radio, 10 Gigabit VoIP monitoring system and Digital Surveillance equipment has respectively won APICTA (Asia Pacific Information and Communication Alliance) awards in 2010 for their unique and effective designs.

Random Signals

Model-Based Signal Processing

Applications of Digital Signal Processing to Audio and Acoustics

Digital Signal Processing

Convective Boiling and Condensation

Probability, Random Processes, and Statistical Analysis

Digital Signal Processing, Second Edition enables electrical engineers and technicians in the fields of biomedical, computer, and electronics engineering to master the essential fundamentals of DSP principles and practice. Many instructive worked examples are used to illustrate the material, and the use of mathematics is minimized for easier grasp of concepts. As such, this title is also useful to undergraduates in electrical engineering, and as a reference for science students and practicing engineers. The book goes beyond DSP theory, to show implementation of algorithms in hardware and software. Additional topics covered include adaptive filtering with noise reduction and echo cancellations, speech compression, signal sampling, digital filter realizations, filter design, multimedia applications, over-sampling, etc. More advanced topics are also covered, such as adaptive filters, speech compression such as PCM, u-law, ADPCM, and multi-rate DSP and over-sampling ADC. New to this edition: MATLAB projects dealing with practical

applications added throughout the book New chapter (chapter 13) covering sub-band coding and wavelet transforms, methods that have become popular in the DSP field New applications included in many chapters, including applications of DFT to seismic signals, electrocardiography data, and vibration signals All real-time C programs revised for the TMS320C6713 DSK Covers DSP principles with emphasis on communications and control applications Chapter objectives, worked examples, and end-of-chapter exercises aid the reader in grasping key concepts and solving related problems Website with MATLAB programs for simulation and C programs for real-time DSP

In this supplementary text, MATLAB is used as a computing tool to explore traditional DSP topics and solve problems to gain insight. This greatly expands the range and complexity of problems that students can effectively study in the course. Since DSP applications are primarily algorithms implemented on a DSP processor or software, a fair amount of programming is required. Using interactive software such as MATLAB makes it possible to place more emphasis on learning new and difficult concepts than on programming algorithms. Interesting practical examples are discussed and useful problems are explored. Important Notice: Media content referenced within the product description or the product text may not be available in the ebook version.

This supplement to any standard DSP text is one of the first books to successfully integrate the use of MATLAB® in the study of DSP concepts. In this book, MATLAB® is used as a computing tool to explore traditional DSP topics, and solve problems to gain insight. This greatly expands the range and complexity of problems that students can effectively study in the course. Since DSP applications are primarily algorithms implemented on a DSP processor or software, a fair amount of programming is required. Using interactive software such as MATLAB® makes it possible to place more emphasis on learning new and difficult concepts than on programming algorithms. Interesting practical examples are discussed and useful problems are explored. This updated second edition includes new homework problems and revises the scripts in the book, available functions, and m-files to MATLAB® V7.

Together with the fundamentals of probability, random processes and statistical analysis, this insightful book also presents a broad range of advanced topics and applications. There is extensive coverage of Bayesian vs. frequentist statistics, time series and spectral representation, inequalities, bound and approximation, maximum-likelihood estimation and the expectation-maximization (EM) algorithm, geometric Brownian motion and Itô process. Applications such as hidden Markov models (HMM), the Viterbi, BCJR, and Baum–Welch algorithms, algorithms for machine learning, Wiener and Kalman filters, and queueing and loss networks are treated in detail. The book will be useful to students and researchers in such areas as communications, signal processing, networks, machine learning, bioinformatics, econometrics and mathematical finance. With a solutions manual, lecture slides, supplementary materials and MATLAB programs all available online, it is ideal for classroom teaching as well as a valuable reference for professionals.

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Brain-Computer Interfaces

Next Generation Solutions

Applications to Communications, Signal Processing, Queueing Theory and Mathematical Finance

A Festschrift in Honour of A.G. Constantinides

Schaums Outline of Digital Signal Processing, 2nd Edition

Amazon.com's Top-Selling DSP Book for Seven Straight Years—Now Fully Updated! Understanding Digital Signal Processing, Third Edition, is quite simply the best resource for engineers and other technical professionals who want to master and apply today's latest DSP techniques. Richard G. Lyons has updated and expanded his best-selling second edition to reflect the newest technologies, building on the exceptionally readable coverage that made it the favorite of DSP professionals worldwide. He has also added hands-on problems to every chapter, giving students even more of the practical experience they need to succeed. Comprehensive in scope and clear in approach, this book achieves the perfect balance between theory and practice, keeps math at a tolerable level, and makes DSP exceptionally accessible to beginners without ever oversimplifying it. Readers can thoroughly grasp the basics and quickly move on to more sophisticated techniques. This edition adds extensive new coverage of FIR and IIR filter analysis techniques, digital differentiators, integrators, and matched filters. Lyons has significantly updated and expanded his discussions of multirate processing techniques, which are crucial to modern wireless and satellite communications. He also presents nearly twice as many DSP Tricks as in the second edition—including techniques even seasoned DSP professionals may have overlooked. Coverage includes New homework problems that deepen your understanding and help you apply what you've learned Practical, day-to-day DSP implementations and problem-solving throughout Useful new guidance on

generalized digital networks, including discrete differentiators, integrators, and matched filters Clear descriptions of statistical measures of signals, variance reduction by averaging, and real-world signal-to-noise ratio (SNR) computation A significantly expanded chapter on sample rate conversion (multirate systems) and associated filtering techniques New guidance on implementing fast convolution, IIR filter scaling, and more Enhanced coverage of analyzing digital filter behavior and performance for diverse communications and biomedical applications Discrete sequences/systems, periodic sampling, DFT, FFT, finite/infinite impulse response filters, quadrature (I/Q) processing, discrete Hilbert transforms, binary number formats, and much more

A unified Bayesian treatment of the state-of-the-art filtering, smoothing, and parameter estimation algorithms for non-linear state space models.

A comprehensive set of computer exercises of varying levels of difficulty covering the fundamentals of signals and systems. The exercises require the reader to compare answers they compute in MATLAB (R) with results and predictions made based on their understanding of material. KEY TOPICS: Chapter covered include Signals and Systems; Linear Time-Invariant Systems; Fourier Series Representation of Periodic Signals; The Continuous-Time Fourier Transform; The Discrete-Time Fourier Transform; Time and Frequency Analysis of Signals and Systems; Sampling; Communications Systems; The Laplace Transform; The z-Transform; Feedback Systems. MARKET: For readers interested in signals and linear systems.

Confusing Textbooks? Missed Lectures? Not Enough Time? Fortunately for you, there's Schaum's Outlines. More than 40 million students have trusted Schaum's to help them succeed in the classroom and on exams. Schaum's is the key to faster learning and higher grades in every subject. Each Outline presents all the essential course information in an easy-to-follow, topic-by-topic format. You also get hundreds of examples, solved problems, and practice exercises to test your skills. This Schaum's Outline gives you Practice problems with full explanations that reinforce knowledge Coverage of the most up-to-date developments in your course field In-depth review of practices and applications Fully compatible with your classroom text, Schaum's highlights all the important facts you need to know. Use Schaum's to shorten your study time-and get your best test scores! Schaum's Outlines-Problem Solved.

Digital Signal Processing and Spectral Analysis for Scientists

Fundamentals of Statistical Signal Processing

Discrete Random Signals and Statistical Signal Processing

Schaum's Outline of Digital Signal Processing

The Intuitive Guide to Fourier Analysis & Spectral Estimation with MATLAB

Statistical Signal Processing

Digital signal processing lies at the heart of the communications revolution and is an essential element of key technologies such as mobile phones and the Internet. This book covers all the major topics in digital signal processing (DSP) design and analysis, supported by MatLab examples and other modelling techniques. The authors explain clearly and concisely why and how to use digital signal processing systems; how to approximate a desired transfer function characteristic using polynomials and ratio of polynomials; why an appropriate mapping of a transfer function on to a suitable structure is important for practical applications; and how to analyse, represent and explore the trade-off between time and frequency representation of signals. An ideal textbook for students, it will also be a useful reference for engineers working on the development of signal processing systems.

Window functions—otherwise known as weighting functions, tapering functions, or apodization functions—are mathematical functions that are zero-valued outside the chosen interval. They are well established as a vital part of digital signal processing. Window Functions and their Applications in Signal Processing presents an exhaustive and detailed account of window functions and their applications in signal processing, focusing on the areas of digital spectral analysis, design of FIR filters, pulse compression radar, and speech signal processing.

Comprehensively reviewing previous research and recent developments, this book: Provides suggestions on how to choose a window function for particular applications Discusses Fourier analysis techniques and pitfalls in the computation of the DFT Introduces window functions in the continuous-time and discrete-time domains Considers two implementation strategies of window functions in the time- and frequency domain Explores well-known applications of window functions in the fields of radar, sonar, biomedical signal analysis, audio processing, and synthetic aperture radar

With the advent of 'multimedia', digital signal processing (DSP) of sound has emerged from the shadow of bandwidth limited speech processing to become a research field of its own. To date, most research in DSP applied to sound has been concentrated on speech, which is bandwidth limited to about 4 kilohertz. Speech processing is also limited by the low fidelity typically expected in the telephone network. Today, the main applications of audio DSP are high quality audio coding and the digital generation and manipulation of music signals. They share common research topics including perceptual measurement techniques and

analysis/synthesis methods. Additional important topics are hearing aids using signal processing technology and hardware architectures for digital signal processing of audio. In all these areas the last decade has seen a significant amount of application-oriented research. The frequency range of wideband audio has an upper limit of 20 kilohertz and the resulting difference in frequency range and Signal to Noise Ratio (SNR) due to sample size must be taken into account when designing DSP algorithms. There are whole classes of algorithms that the speech community is not interested in pursuing or using. These algorithms and techniques are revealed in this book. This book is suitable for advanced level courses and serves as a valuable reference for researchers in the field. Interested and informed engineers will also find the book useful in their work.

* Third edition of a well-known and well established text both in industry and for teaching * Fully up-to-date and includes extra problems This book is an aid to heat exchanger design written primarily for design and development engineers in the chemical process, power generation, and refrigeration industries. It provides a comprehensive reference on two-phase flows, boiling, and condensation. The text covers all the latest advances like flows over tube bundles and two-phase heat transfer regarding refrigerants and petrochemicals. Another feature of this third edition is many new problems at chapter ends to enhance its use as a teaching text for graduate and post-graduate courses on two-phase flow and heat transfer. - ;This book is written for practising engineers as a comprehensive reference on two-phase flows, boiling, and condensation. It deals with methods for estimating two-phase flow pressure drops and heat transfer rates. It is a well-known reference book in its third edition and is also used as a text for advanced university courses. Both authors write from practical experience as both are professional engineers. -

Detection, Estimation, and Time Series Analysis
Second Edition

The Theory of Linear Prediction

Trends in Digital Signal Processing

Digital Signal Processing Using MATLAB

Leading experts present the latest research results in adaptive signal processing Recent developments in signal processing have made it clear that significant performance gains can be achieved beyond those achievable using standard adaptive filtering approaches. Adaptive Signal Processing presents the next generation of algorithms that will produce these desired results, with an emphasis on important applications and theoretical advancements. This highly unique resource brings together leading authorities in the field writing on the key topics of significance, each at the cutting edge of its own area of specialty. It begins by addressing the problem of optimization in the complex domain, fully developing a framework that enables taking full advantage of the power of complex-valued processing. Then, the challenges of multichannel processing of complex-valued signals are explored. This comprehensive volume goes on to cover Turbo processing, tracking in the subspace domain, nonlinear sequential state estimation, and speech-bandwidth extension. Examines the seven most important topics in adaptive filtering that will define the next-generation adaptive filtering solutions Introduces the powerful adaptive signal processing methods developed within the last ten years to account for the characteristics of real-life data: non-Gaussianity, non-circularity, non-stationarity, and non-linearity Features self-contained chapters, numerous examples to clarify concepts, and end-of-chapter problems to reinforce understanding of the material Contains contributions from acknowledged leaders in the field Adaptive Signal Processing is an invaluable tool for graduate students, researchers, and practitioners working in the areas of signal processing, communications, controls, radar, sonar, and biomedical engineering.

Haykin examines both the mathematical theory behind various linear adaptive filters with finite-duration impulse response (FIR) and the elements of supervised neural networks. This edition has been updated and refined to keep current with the field and develop concepts in as unified and accessible a manner as possible. It: introduces a completely new chapter on Frequency-Domain Adaptive Filters; adds a chapter on Tracking Time-Varying Systems; adds two chapters on Neural Networks; enhances material on RLS algorithms; strengthens linkages to Kalman filter theory to gain a more unified treatment of the standard, square-root and order-recursive forms; and includes new computer experiments using MATLAB software that illustrate the underlying theory and applications of the LMS and RLS algorithms.

This book describes the essential tools and techniques of statistical signal processing. At every stage theoretical ideas are linked to specific applications in communications and signal processing using a range of carefully chosen examples. The book begins with a development of basic probability, random objects, expectation, and second order moment theory followed

by a wide variety of examples of the most popular random process models and their basic uses and properties. Specific applications to the analysis of random signals and systems for communicating, estimating, detecting, modulating, and other processing of signals are interspersed throughout the book. Hundreds of homework problems are included and the book is ideal for graduate students of electrical engineering and applied mathematics. It is also a useful reference for researchers in signal processing and communications.

Statistical Digital Signal Processing and Modeling
Spectral Estimation, Signal Modeling, Adaptive Filtering, and Array Processing
System Analysis and Design

An Introduction to Statistical Signal Processing

Statistical and Adaptive Signal Processing

Window Functions and Their Applications in Signal Processing

Informed Watermarking

This book deals with digital watermarking, which is defined by the authors of this book as the art of hiding auxiliary information in digital data in a secure, robust and imperceptible fashion. Digital watermarking as a topic has a long history, but before 1995 publications in scientific literature were almost absent. From 1995 onwards however the number of publications on watermarking has been steadily increasing. Today a number of workshops and conferences on this topic exist; also a number of scientific journals on watermarking have been published. This renewed scientific interest in digital watermarking has led very quickly to industrial interest, as well. In 1996 the Copy Protection Technical Working Group, a voluntary consortium consisting of the movie industry, the IT industry and the consumer electronics industry, issued a call for watermarking technologies for the purpose of copy protection of DVD-Video. A few years later the Secure Digital Music Initiative issued a similar call, in this case focusing on copy protection of digital music. These two efforts have been only partially successful: copy protection based on digital watermarking is not (yet) implemented on a large scale in any type of consumer device. This current "failure" of watermarking, to live up to its expectations, finds its cause in a large number of reasons, ranging from legal considerations and system aspects to the relative immaturity of watermarking as a technology.

New Bayesian approach helps you solve tough problems in signal processing with ease Signal processing is based on this fundamental concept—the extraction of critical information from noisy, uncertain data. Most techniques rely on underlying Gaussian assumptions for a solution, but what happens when these assumptions are erroneous? Bayesian techniques circumvent this limitation by offering a completely different approach that can easily incorporate non-Gaussian and nonlinear processes along with all of the usual methods currently available. This text enables readers to fully exploit the many advantages of the "Bayesian approach" to model-based signal processing. It clearly demonstrates the features of this powerful approach compared to the pure statistical methods found in other texts. Readers will discover how easily and effectively the Bayesian approach, coupled with the hierarchy of physics-based models developed throughout, can be applied to signal processing problems that previously seemed unsolvable. Bayesian Signal Processing features the latest generation of processors (particle filters) that have been enabled by the advent of high-speed/high-throughput computers. The Bayesian approach is uniformly developed in this book's algorithms, examples, applications, and case studies. Throughout this book, the emphasis is on nonlinear/non-Gaussian problems; however, some classical techniques (e.g. Kalman filters, unscented Kalman filters, Gaussian sums, grid-based filters, et al) are included to enable readers familiar with those methods to draw parallels between the two approaches. Special features include: Unified Bayesian treatment starting from the basics (Bayes's rule) to the more advanced (Monte Carlo sampling), evolving to the next-generation techniques (sequential Monte Carlo sampling) Incorporates "classical" Kalman filtering for linear, linearized, and nonlinear systems; "modern" unscented Kalman filters; and the "next-generation" Bayesian particle filters Examples illustrate how theory can be applied directly to a variety of processing problems Case studies demonstrate how the Bayesian approach solves real-world problems in practice MATLAB notes at the end of each chapter help readers solve complex problems using readily available software commands and point out software packages available Problem sets test readers' knowledge and help them put their new skills into practice The basic Bayesian approach is emphasized throughout this text in order to enable the processor to rethink the approach to formulating and solving signal processing problems from the Bayesian perspective. This text brings readers from the classical methods of model-based signal processing to the next generation of processors that will clearly dominate the future of signal processing for years to come. With its many illustrations demonstrating the applicability of the Bayesian approach to real-world problems in signal processing, this text is essential for all students, scientists, and engineers who investigate and apply signal processing to their everyday problems.

A recognizable surge in the field of Brain Computer Interface (BCI) research and development has emerged in the past two decades. This book is intended to provide an introduction to and summary of essentially all major aspects of BCI research and development. Its goal is to be a comprehensive, balanced, and coordinated presentation of the field's key principles, current

practice, and future prospects.

This treatise develops the theory of random processes and its application to the study of systems and the analysis of random data. It covers the fundamentals of random process models, the applications of probabilistic models and statistical estimation.

Digital Signal Processing Using MATLAB for Students and Researchers

Digital Spectral Analysis

Digital and Statistical Signal Processing

Classical, Modern, and Particle Filtering Methods

Statistical Signal Processing in Engineering

Bayesian Filtering and Smoothing

The ideal review for your digital signal processing course More than 40 million students have trusted Schaum's Outlines for their expertly helpful solved problems. Written by renowned experts in their respective fields, Schaum's Outlines cover everything from math to science in a clear, concise language. The main feature for all these books is the solved problems. Step-by-step, authors walk readers through coming up with solutions to their topic of choice. Outline format facilitates quick and easy review of course fundamentals Hundreds of examples illustrate applications and calculations More than 300 solved problems Exercises to help you test your mastery of digital signal processing Appropriate for the 1st and 2nd editions of Signals and Systems; Digital Signal Processing; Digital Filters and Signal Processing; Discrete-Time and Continuous-Time Linear Systems; and Statistical Digital Signal Processing supplements the bestselling textbooks in digital signal processing Easy-to-follow review of digital signal processing Solved problems demonstrate calculation techniques and applications Supports all the major textbooks for digital signal processing courses

Digital signal processing is ubiquitous. It is an essential ingredient in many of today's electronic devices, ranging from medical equipment to communication systems. It makes the difference between dumb and intelligent systems. This book is organized into five parts: (1) Introduction, which includes a survey of Prof. Constantinides' contribution to the field and brief summaries of the remaining chapters of this festschrift, (2) Digital Filters and Signal Processing, which covers efficient digital filtering techniques for improving signal quality, (3) Signal Processing, which provides an insight into fundamental signal processing techniques, (4) Communications, which deals with some important applications of signal processing techniques, and (5) Finale, which contains a closing impact of digital signal processing on our society and the closing remarks on this festschrift.

Linear prediction theory has had a profound impact in the field of digital signal processing. Although the theory dates back to the early 1960s, it can still be seen in applications today. The theory is based on very elegant mathematics and leads to many beautiful insights into statistical signal processing. Although prediction is only a part of the more general topics of linear estimation, filtering, and smoothing, this book focuses on prediction. This has enabled detailed discussion of a number of issues that are normally not found in texts. For example, the theory of linear prediction is explained in considerable detail and so is the theory of line spectral processes. This focus and its small size make the book an excellent text which cover the topic, including a few that are actually dedicated to linear prediction. There are several examples and demonstrations of the theory. Applications are mentioned wherever appropriate, but the focus is not on the detailed development of them. The writing style is meant to be suitable for self-study as well as for classroom use at the senior and first-year graduate levels. The text is suitable for readers with introductory exposure to signal processing, random processes, and the theory of matrices, and a historical perspective is given in the first chapter. Table of Contents: Introduction / The Optimal Linear Prediction Problem / Levinson's Recursion / Lattice Structures / Linear Prediction / Autoregressive Modeling / Prediction Error Bound and Spectral Flatness / Line Spectral Processes / Linear Prediction and Vector Processes / Appendix A: Linear Estimation of Random Variables / B: Proof of a Property of Autocorrelations / C: Stability of the Recursion Satisfied by AR Autocorrelations

"For those involved in the design and implementation of signal processing algorithms, this book strikes a balance between highly theoretical treatments and the more practical treatments, covering only those approaches necessary for obtaining an optimal estimator and analyzing its performance. Steven M. Kay discusses classical estimation followed by Bayesian estimation, and illustrates the theory with numerous pedagogical and practical examples."--Cover, volume 1.

Adaptive Filter Theory

Advanced Digital Signal Processing

Adaptive Signal Processing

Concepts and Applications

A Practical Approach

Digital Design of Signal Processing Systems

Digital Spectral Analysis offers a broad perspective of spectral estimation techniques and their implementation. Coverage includes spectral estimation of discrete-time or discrete-space sequences derived by sampling continuous-time or continuous-space signals. The treatment emphasizes the behavior of each spectral estimator for short data records and provides over 40 techniques described and available as implemented MATLAB functions. In addition to summarizing classical spectral estimation, this text provides theoretical background and review material in linear systems, Fourier transforms, matrix algebra, random processes, and statistics. Topics include Prony's method, parametric methods, the minimum variance method, eigenanalysis-based estimators, multichannel methods, and two-dimensional methods. Suitable for advanced undergraduates and graduate students of electrical engineering — and for scientific use in the signal processing application community outside of universities — the treatment's prerequisites include some knowledge of discrete-time linear system and transform theory, introductory probability and statistics, and linear algebra. 1987 edition. The theory of probability is a powerful tool that helps electrical and computer engineers to explain, model, analyze, and design the technology they develop. The text begins at the advanced undergraduate level, assuming only a modest knowledge of probability, and progresses through more complex topics mastered at graduate level. The first five chapters cover the basics of probability and both discrete and continuous random variables. The later chapters have a more specialized coverage, including random vectors, Gaussian random vectors, random processes, Markov Chains, and convergence. Describing tools and results that are used extensively in the field, this is more than a textbook; it is also a reference for researchers working in communications, signal processing, and computer network traffic analysis. With over 300 worked examples, some 800 homework problems, and sections for exam preparation, this is an essential companion for advanced undergraduate and graduate students. Further resources for this title, including solutions (for Instructors only), are available online at www.cambridge.org/9780521864701.

The only book on the subject at this level, this is a well written formalised and concise presentation of the basis of statistical signal processing. It teaches a wide variety of techniques, demonstrating how they can be applied to many different situations.

This text explores the application of signal modelling to problems encountered in optimal filtering, spectrum estimation and adaptive filtering. Coverage is divided equally between the theory of statistical signal processing and the algorithms used to solve problems.

Detection, Estimation and Data Analysis

Principles and Practice

Statistical Digital Signal Processing and Modeling

Modelling and Estimation

Fundamentals and Applications

Computer Explorations in Signals and Systems Using MATLAB

This authoritative volume on statistical and adaptive signal processing offers you a unified, comprehensive and practical treatment of spectral estimation, signal modeling, adaptive filtering, and array processing. Packed with over 3,000 equations and more than 300 illustrations, this unique resource provides you with balanced coverage of implementation issues, applications, and theory, making it a smart choice for professional engineers and students alike.

Quickly Engages in Applying Algorithmic Techniques to Solve Practical Signal Processing Problems With its active, hands-on learning approach, this text enables readers to master the underlying principles of digital signal processing and its many applications in industries such as digital television, mobile and broadband communications, and medical/scientific devices. Carefully developed MATLAB® examples throughout the text illustrate the mathematical concepts and use of digital signal processing algorithms. Readers will develop a deeper understanding of how to apply the algorithms by manipulating the codes in the examples to see their effect. Moreover, plenty of exercises help to put knowledge into practice solving real-world signal processing challenges. Following an introductory chapter, the text explores: Sampled signals and digital processing Random signals Representing signals and systems Temporal and spatial signal processing Frequency analysis of signals Discrete-time filters and recursive filters Each chapter begins with chapter objectives and an introduction. A summary at the end of each chapter ensures that one has mastered all the key concepts and techniques before progressing in the text. Lastly, appendices listing selected web resources, research papers, and related textbooks enable the investigation of individual topics in greater depth. Upon completion of this text, readers will understand how to apply key algorithmic techniques to address practical signal processing problems as well as develop their own signal processing algorithms. Moreover, the text provides a solid foundation for evaluating and applying new digital processing signal techniques as they are developed.

A unique treatment of signal processing using a model-based perspective Signal processing is primarily aimed at extracting useful information, while rejecting the extraneous from noisy data. If signal levels are high, then basic techniques can be applied. However, low signal levels require using the underlying physics to correct the problem causing these low levels and extracting the desired information. Model-based signal processing incorporates the physical phenomena, measurements, and noise in the form of mathematical models to solve this problem. Not only does the approach enable signal processors to work directly in terms of the problem's physics, instrumentation, and uncertainties, but it provides far superior performance over the standard techniques. Model-based signal processing is both a modeler's as well as a signal processor's tool. Model-Based Signal Processing develops the model-based approach in a unified manner and follows it through the text in the algorithms, examples, applications, and case studies. The approach, coupled with the hierarchy of physics-based models that the author develops, including linear as well as nonlinear representations, makes it a unique contribution to the field of signal processing. The text includes parametric (e.g., autoregressive or all-pole), sinusoidal, wave-based, and state-space models as some of the model sets with its focus on how they may be used to solve signal processing problems. Special features are provided that assist readers in understanding the material and learning how to apply their new knowledge to solving real-life problems. * Unified treatment of well-known signal processing models including physics-based model sets * Simple applications demonstrate how the model-based approach works, while detailed case studies demonstrate problem solutions in their entirety from concept to model development, through simulation, application to real data, and detailed performance analysis * Summaries provided with each chapter ensure that readers understand the key points needed to move forward in the text as well as MATLAB(r) Notes that describe the key commands and toolboxes readily available to perform the algorithms discussed * References lead to more in-depth coverage of specialized topics * Problem sets test readers' knowledge and help them put their new skills into practice The author demonstrates how the basic idea of model-based signal processing is a highly effective and natural way to solve both basic as well as complex processing problems. Designed as a graduate-level text, this book is also essential reading for practicing signal-processing professionals and scientists, who will find the variety of case studies to be invaluable. An Instructor's Manual presenting detailed solutions to all the problems in the book is available from the Wiley editorial department

This book covers the basics of processing and spectral analysis of monovariate discrete-time signals. The approach is practical, the aim being to acquaint the reader with the indications for and drawbacks of the various methods and to highlight possible misuses. The book is rich in original ideas, visualized in new and illuminating ways, and is structured so that parts can be skipped without loss of continuity. Many examples are included, based on synthetic data and real measurements from the fields of physics, biology, medicine, macroeconomics etc., and a complete set of MATLAB exercises requiring no previous experience of programming is provided. Prior advanced mathematical skills are not needed in order to understand the contents: a good command of basic mathematical analysis is sufficient. Where more

advanced mathematical tools are necessary, they are included in an Appendix and presented in an easy-to-follow way. With this book, digital signal processing leaves the domain of engineering to address the needs of scientists and scholars in traditionally less quantitative disciplines, now facing increasing amounts of data.

Practical algorithm development

Understanding Digital Signal Processing

Bayesian Signal Processing

Probability and Random Processes for Electrical and Computer Engineers

This book embraces the many mathematical procedures that engineers and statisticians use to draw inference from imperfect or incomplete measurements. This book presents the fundamental ideas in statistical signal processing along four distinct lines: mathematical and statistical preliminaries; decision theory; estimation theory; and time series analysis.

A problem-solving approach to statistical signal processing for practicing engineers, technicians, and graduate students This book takes a pragmatic approach in solving a set of common problems engineers and technicians encounter when processing signals. In writing it, the author drew on his vast theoretical and practical experience in the field to provide a quick-solution manual for technicians and engineers, offering field-tested solutions to most problems engineers can encounter. At the same time, the book delineates the basic concepts and applied mathematics underlying each solution so that readers can go deeper into the theory to gain a better idea of the solution ' s limitations and potential pitfalls, and thus tailor the best solution for the specific engineering application. Uniquely, Statistical Signal Processing in Engineering can also function as a textbook for engineering graduates and post-graduates. Dr. Spagnolini, who has had a quarter of a century of experience teaching graduate-level courses in digital and statistical signal processing methods, provides a detailed axiomatic presentation of the conceptual and mathematical foundations of statistical signal processing that will challenge students ' analytical skills and motivate them to develop new applications on their own, or better understand the motivation underlining the existing solutions. Throughout the book, some real-world examples demonstrate how powerful a tool statistical signal processing is in practice across a wide range of applications. Takes an interdisciplinary approach, integrating basic concepts and tools for statistical signal processing Informed by its author ' s vast experience as both a practitioner and teacher Offers a hands-on approach to solving problems in statistical signal processing Covers a broad range of applications, including communication systems, machine learning, wavefield and array processing, remote sensing, image filtering and distributed computations Features numerous real-world examples from a wide range of applications showing the mathematical concepts involved in practice Includes MATLAB code of many of the experiments in the book Statistical Signal Processing in Engineering is an indispensable working resource for electrical engineers, especially those working in the information and communication technology (ICT) industry. It is also an ideal text for engineering students at large, applied mathematics post-graduates and advanced undergraduates in electrical engineering, applied statistics, and pure mathematics, studying statistical signal processing.