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ELE 530: Detection and Estimation

The book makes extensive use of MATLAB, and program listings are included wherever appropriate. Designed for practicing electrical engineers, researchers, and advanced students, it is an ideal complement to Steven M. Kay's Fundamentals of Statistical Signal Processing, Vol. 1: Estimation Theory (Prentice Hall PTR, 1993, ISBN: 0-13-345711-7).

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Preface This text is the second volume of a series of books addressing statistical signal processing. The first volume, Fundamentals of Statistical Signal Processing: Estimation Theory, was published in 1993 by Prentice-Hall, Inc. Henceforth, it will be referred to as Kay-I 1993.

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Fundamentals of Statistical Signal Processing, Volume

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2: Detection Theory, by Steven M. Kay, Prentice Hall 1998. Other useful references:

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The required course textbooks are Fundamentals of Statistical Signal Processing, Volume I: Estimation Theory and Fundamentals of Statistical Signal Processing, Volume 2: Detection Theory, both by Steven Kay. The course syllabus (pdf format) including expected course outcomes, grading information, and late policies. ECE531 academic honesty policies.

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Steven Kay, Fellow, IEEE ... simulation example given.
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