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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,

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was published in 1993 by Prentice-Hall, Inc. Henceforth, it will be referred to as Kay-I 1993.

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Steven M. Kay, Prentice Hall
1998. Other useful references:

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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

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ECE 567 Home Page, Fall 2020
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Steven Kay, Fellow, IEEE ...
simulation example given.

Index Terms— Decisionmaking, Gaussian noise, signal detection. I.

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of detection theory that the performance of a detector increases as the signal-to-noise ratio (SNR) in- ... S. Kay, Fundamentals of Statistical Signal Processing: Detection Theory. Englewood Cliffs, NJ ...

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of Statistical Signal Processing: Detection Theory", S. Kay. The function subprograms Q.m and Qinv.m are required. 17. Fig77new - computes Figure 7.7 in "Fundamentals of Statistical Signal

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strikes a balance between highly theoretical expositions and the more practical treatments, covering only those approaches necessary for obtaining an optimal estimator and analyzing its performance. Author Steven M. Kay discusses classical estimation

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engineering. The practicing engineer as well as others having the appropriate mathematical background will also benefit from this book. About the Author Steven M. Kay is a Professor of Electrical Engineering at the University of Rhode Island and a

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leading expert in signal processing. He has received the Education Award "for outstanding contributions in education and in writing scholarly books and texts..." from the IEEE Signal Processing society and has been listed as among the 250 most cited

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The purpose of this book is to
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estimation. It is assumed that the reader has a working knowledge of applied probability and random processes such as that taught in a typical first-semester graduate engineering course on these subjects. This material is covered, for example, in the book by Wong

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(1983) in this series. More advanced concepts in these areas are introduced where needed, primarily in Chapters VI and VII, where continuous-time problems are treated. This book is adapted from a one-semester, second-tier graduate course taught at the

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University of Illinois. However, this material can also be used for a shorter or first-tier course by restricting coverage to Chapters I through V, which for the most part can be read with a background of only the basics of applied probability, including random

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vectors and conditional expectations. Sufficient background for the latter option is given for example in the book by Thomas (1986), also in this series.

A mathematically accessible

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textbook introducing all the tools needed to address modern inference problems in engineering and data science.

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