



Statistical Digital Signal Processing And Modeling

Monson H Hayes

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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

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