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processes can be viewed as the analysis of statistical signal processing systems: typically one is given a probabilistic description for one random object, which can be considered as an input signal. An operation is applied to the input signal



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(signal processing) to produce a new random object, the output signal. Fundamental issues include the nature of the basic probabilistic de-

## ~~An Introduction to Statistical Signal Processing~~

consider 50ms of the input signal -->  $N = \text{length}(y)$ ; estimate ACS  $[r \text{ lags}] = \text{xcorr}(y, 'biased')$ ; window with a bartlett window of the same length  $rw = r.*\text{bartlett}(2*N-1)$ ;  $r = \text{circshift}(r,N)$ ; estimate PSD using BT:  $N_{fft} = 2^{\text{ceil}(\log_2(2*N-1)+1)}$ ;  $\text{phiBT} = \text{real}(\text{fft}(r,N_{fft}))$ ; Matlab Examples:

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Theory", S. Kay .12. DCleveltime - generates a data set of white Gaussian noise only and also a DC level A in white Gaussian noise . 13. discretetime - plots the graph in linear and dB quantities of a discrete sinc pulse in frequency .

## ~~Practical Statistical Signal Processing using MATLAB~~

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Digital signal processing (DSP) often plays an important role in the implementation of the simulation model. If the system being simulated is to be DSP based itself, the simulation model may share code with the actual hardware prototype.

ECE 5615/4615 Statistical Signal Processing 1-11

~~Statistical Signal Processing - UCCS~~

Steven M. Kay, Fundamentals of Statistical Signal Processing: Estimation Theory, and Fundamentals of Statistical Signal Processing: Detection Theory, Prentice Hall PTR, Upper Saddle River, NJ, 1993 and 1998. A more

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A comprehensive set of references is given below. 3  
Prerequisites

~~ESE 524 Detection and Estimation Theory~~

C.-Y. Chen and C.-Y. Chi, "Nonminimum-phase complex Fourier series based model for statistical signal processing," in Proc. IEEE Signal Processing Workshop on Higher-Order Statistics, Caesarea, Israel, June 14–16, 1999, pp. 30–33.

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S.M. Kay: Fundamentals of Statistical Signal Processing:

Estimation theory (Prentice Hall, Englewood Cliffs 1993)

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Signals in Noise (Academic, New York 1971) Google Scholar

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