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Instructor's Solutions Manual, Fundamentals of Statistical Signal Processing, Volume II: Detection Theory Steven M. Kay, ... Detection Theory, Kay. ISBN-10: 013504135X • ISBN-13: 9780135041352 ©1998 • Cloth, 576 pp. Courses. Statistical Signal Processing (Electrical Engineering)

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Fundamentals of Statistical Signal Processing Vol. 2 : Detection Theory Steven M. Kay, Princeton Hall, 1998. Linear Estimation Kailath, Sayed, and Hassibi, Princeton Hall, 2000. ... Homework and Solutions. Homework 1 (due Feb. 11) Solutions; Homework 2 (due Feb. 25) Solutions; Homework 3 (due March 7) Solutions; ...

[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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Course Textbook: Fundamentals of Statistical Signal Processing, Volume 1: Estimation Theory, by Steven M. Kay, Prentice Hall, 1993 and (possibly) Fundamentals of Statistical Signal Processing, Volume 2: Detection Theory, by Steven M. Kay, Prentice Hall 1998. Other useful references:

[UIC - Electrical and Computer Engineering](#)

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. IndexTerms— Decisionmaking,Gaussiannoise,signal,detection. I. INTRODUCTION IT IS A TENET 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. Fig7new - computes Figure 7.7 in "Fundamentals of Statistical Signal Processing: Detection Theory", S. Kay. 18. gendata - generates a complex or real AR, MA, or ARMA time series given the filter parameters and

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