



Fundamentals Of Statistical Signal Processing (2 Volumes)

Steven Kay

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This text provides a unified presentation of parameter estimation for those involved in the design and implementation of statistical signal processing algorithms, which covers important approaches to obtaining an optimal estimator and analyzing its performance. Examples and real-world applications are included. The text: describes the field of parameter estimation based on time series data; provides a summary of principal approaches as well as a "roadmap" to use in the selection of an estimator; extends many of the results for real data/real parameters to complex data/complex parameters; summarizes as examples many of the important estimators used in practice; illustrates how a digital computer can be used to assess performance of an estimator; and emphasizes a linear model to allow an optimal estimator to be found by inspection of a data model.

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