

Modern Spectral Estimation Theory And Application

Spectrum estimation refers to analyzing the distribution of power or energy with frequency of the given signal, and system identification refers to ways of characterizing the mechanism or system behind the observed signal/data. Such an identification allows one to predict the system outputs, and as a result this has considerable impact in several areas such as speech processing, pattern recognition, target identification, seismology, and signal processing. A new outlook to spectrum estimation and system identification is presented here by making use of the powerful concepts of positive functions and bounded functions. An indispensable tool in classical network analysis and synthesis problems, positive functions and bounded functions are well and their intimate one-to-one connection with power spectra understood, makes it possible to study many of the signal processing problems from a new viewpoint. Positive functions have been used to study interpolation problems in the past, and although the spectrum extension problem falls within this scope, surprisingly the system identification problem can also be analyzed in this context in an interesting manner. One useful result in this connection is regarding rational and stable approximation of nonrational transfer functions both in the single-channel case and the multichannel case. Such an approximation has important applications in distributed system theory, simulation of systems governed by partial differential equations, and analysis of differential equations with delays. This book is intended as an introductory graduate level textbook and as a reference book for engineers and researchers.

The multiple signal demixing and parameter estimation problems that result from the impacts of background noise and interference are issues that are frequently encountered in the fields of radar, sonar, communications, and navigation. Research in the signal processing and control fields has always focused on improving the estimation performance of parameter estimation methods at low SNR and maintaining the robustness of estimations in the presence of model errors. This book presents a universal and robust relaxation estimation method (RELAX), and introduces its basic principles and applications in the fields of classical line spectrum estimation, time of delay estimation, DOA estimation, and radar target imaging. This information is explained comprehensively and in great detail, and uses metaphors pertaining to romantic relationships to visualize the basic problems of parameter estimation, the basic principles of the five types of classical parameter estimation methods, and the relationships between these principles. The book serves as a reference for scientists and technologists in the fields of signal processing and control, while also providing relevant information for graduate students in the related fields.

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Using simplified notation and a practical approach, Detection Theory: Applications and Digital Signal Processing introduces the principles of detection theory, the necessary mathematics, and basic signal processing methods along with some recently developed statistical techniques. Throughout the book, the author keeps the needs of practicing engineers firmly in mind. His presentation and choice of topics allows students to quickly become familiar with the detection and signal processing fields and move on to more advanced study and practice. The author also presents many applications and wide-ranging examples that demonstrate how to apply the concepts to real-world

problems.

A clear, extensively illustrated treatment of ultrasound systems used in estimating blood velocities.

The Modern Spectral Analysis (MSA) techniques involving linear prediction theory are reviewed and applied to radar signal processing. Specifically, the maximum entropy or forward-backward linear prediction method as implemented with Andersen's Burg algorithm is compared with the least-squares method as implemented with Marple's algorithm using as test signals autoregressive (AR) processes of 2nd and 4th orders plus single and dual sinusoids in Gaussian white noise. It is shown that Marple's indicators for terminating the AR model order iteration perform better than the more commonly employed Akaike or Parzen techniques for both AR processes and noisy sinusoids. The concept is examined for using MSA to predict the AR coefficients of a clutter-dominated radar return, and in turn employing these coefficients as a FIR digital filter to suppress the clutter. Recent work on adaptive clutter filtering is reviewed. The ability of these two algorithms to resolve two closely-spaced sinusoids in a high noise environment is studied using Tranter's test signal. It is shown that model-order size rather than signal-to-noise (SNR) seems to be the dominant factor for SNR in the range of 10 to 30 dB. (Author).

Linear prediction theory has had a profound impact in the field of digital signal processing. Although the theory dates back to the early 1940s, its influence can still be seen in applications today. The theory is based on very elegant mathematics and leads to many beautiful insights into statistical signal processing. Although prediction is only a part of the more general topics of linear estimation, filtering, and smoothing, this book focuses on linear prediction. This has enabled detailed discussion of a number of issues that are normally not found in texts. For example, the theory of vector linear prediction is explained in considerable detail and so is the theory of line spectral processes. This focus and its small size make the book different from many excellent texts which cover the topic, including a few that are actually dedicated to linear prediction. There are several examples and computer-based demonstrations of the theory. Applications are mentioned wherever appropriate, but the focus is not on the detailed development of these applications. The writing style is meant to be suitable for self-study as well as for classroom use at the senior and first-year graduate levels. The text is self-contained for readers with introductory exposure to signal processing, random processes, and the theory of matrices, and a historical perspective and detailed outline are given in the first chapter.

Table of Contents: Introduction / The Optimal Linear Prediction Problem / Levinson's Recursion / Lattice Structures for Linear Prediction / Autoregressive Modeling / Prediction Error Bound and Spectral Flatness / Line Spectral Processes / Linear Prediction Theory for Vector Processes / Appendix A: Linear Estimation of Random Variables / B: Proof of a Property of Autocorrelations / C: Stability of the Inverse Filter / Recursion Satisfied by AR Autocorrelations

Smoothness Priors Analysis of Time Series addresses some of the problems of modeling stationary and nonstationary time series primarily from a Bayesian stochastic regression "smoothness priors" state space point of view. Prior distributions on model coefficients are parametrized by hyperparameters. Maximizing the likelihood of a small number of hyperparameters permits the robust modeling of a time series with relatively complex structure and a very large number of implicitly inferred parameters. The critical

statistical ideas in smoothness priors are the likelihood of the Bayesian model and the use of likelihood as a measure of the goodness of fit of the model. The emphasis is on a general state space approach in which the recursive conditional distributions for prediction, filtering, and smoothing are realized using a variety of nonstandard methods including numerical integration, a Gaussian mixture distribution-two filter smoothing formula, and a Monte Carlo "particle-path tracing" method in which the distributions are approximated by many realizations. The methods are applicable for modeling time series with complex structures.

Radio communications plays an increasingly critical and growing role in today's electronic battlefield. Because more and more radio signals are deployed in electronic warfare (EW) situations, determining which ones are friendly and which are enemy has become more difficult and crucial. This book arms defense systems designers and operators with the full array of traditional search mechanisms and advanced high-resolution techniques for targeting radio signals deployed in electronic warfare. An invaluable technical reference, the book helps professionals fully understand the tradeoffs involved in designing EW target acquisition systems with less time and effort. Moreover, practitioners learn how to establish optimum methods for acquiring communication targets for exploitation or countermeasures. The book also serves as an excellent text for graduate courses in electronic warfare.

This book is intended primarily as a handbook for engineers who must design practical systems. Its primary goal is to discuss model development in sufficient detail so that the reader may design an estimator that meets all application requirements and is robust to modeling assumptions. Since it is sometimes difficult to a priori determine the best model structure, use of exploratory data analysis to define model structure is discussed. Methods for deciding on the "best" model are also presented. A second goal is to present little known extensions of least squares estimation or Kalman filtering that provide guidance on model structure and parameters, or make the estimator more robust to changes in real-world behavior. A third goal is discussion of implementation issues that make the estimator more accurate or efficient, or that make it flexible so that model alternatives can be easily compared. The fourth goal is to provide the designer/analyst with guidance in evaluating estimator performance and in determining/correcting problems. The final goal is to provide a subroutine library that simplifies implementation, and flexible general purpose high-level drivers that allow both easy analysis of alternative models and access to extensions of the basic filtering. Supplemental materials and up-to-date errata are downloadable at <http://booksupport.wiley.com>.

Well-known authority, Dr. Van Trees updates array signal processing for today's technology. This is the most up-to-date and thorough treatment of the subject available. Written in the same accessible style as Van Tree's earlier classics, this completely new work covers all modern applications of array signal processing, from biomedicine to wireless communications.

Provides thorough and comprehensive coverage of new and important quantitative methods in data science, for graduate students and practitioners.

Mind computation is a hot topic of intelligence science. It is explored by computing to explain the theoretical basis of human intelligence. Through long-term research, a mind model CAM (Consciousness and Memory) is proposed, which provides a general

framework for brain-like intelligence and brain-like intelligent systems. This novel book centers on mind model CAM, systematically discusses the theoretical basis of mind computation in nine chapters. Because of its advanced progresses on brain-like intelligence, it is useful as a primary reference volume for professionals and graduate students in intelligence science, cognitive science and artificial intelligence.

Signal processing plays an increasingly central role in the development of modern telecommunication and information processing systems, with a wide range of applications in areas such as multimedia technology, audio-visual signal processing, cellular mobile communication, radar systems and financial data forecasting. The theory and application of signal processing deals with the identification, modelling and utilisation of patterns and structures in a signal process. The observation signals are often distorted, incomplete and noisy and hence, noise reduction and the removal of channel distortion is an important part of a signal processing system. Advanced Digital Signal Processing and Noise Reduction, Third Edition, provides a fully updated and structured presentation of the theory and applications of statistical signal processing and noise reduction methods. Noise is the eternal bane of communications engineers, who are always striving to find new ways to improve the signal-to-noise ratio in communications systems and this resource will help them with this task. * Features two new chapters on Noise, Distortion and Diversity in Mobile Environments and Noise Reduction Methods for Speech Enhancement over Noisy Mobile Devices. * Topics discussed include: probability theory, Bayesian estimation and classification, hidden Markov models, adaptive filters, multi-band linear prediction, spectral estimation, and impulsive and transient noise removal. * Explores practical solutions to interpolation of missing signals, echo cancellation, impulsive and transient noise removal, channel equalisation, HMM-based signal and noise decomposition. This is an invaluable text for senior undergraduates, postgraduates and researchers in the fields of digital signal processing, telecommunications and statistical data analysis. It will also appeal to engineers in telecommunications and audio and signal processing industries.

Offers a well-rounded, mathematical approach to problems in signal interpretation using the latest time, frequency, and mixed-domain methods Equally useful as a reference, an up-to-date review, a learning tool, and a resource for signal analysis techniques Provides a gradual introduction to the mathematics so that the less mathematically adept reader will not be overwhelmed with instant hard analysis Covers Hilbert spaces, complex analysis, distributions, random signals, analog Fourier transforms, and more This book covers the basics of processing and spectral analysis of monovariate discrete-time signals. The approach is practical, the aim being to acquaint the reader with the indications for and drawbacks of the various methods and to highlight possible misuses. The book is rich in original ideas, visualized in new and illuminating ways, and is structured so that parts can be skipped without loss of continuity. Many examples are included, based on synthetic data and real measurements from the fields of physics, biology, medicine, macroeconomics etc., and a complete set of MATLAB exercises requiring no previous experience of programming is provided. Prior advanced mathematical skills are not needed in order to understand the contents: a good command of basic mathematical analysis is sufficient. Where more advanced mathematical tools are necessary, they are included in an Appendix and presented in an easy-to-follow way. With this book, digital signal processing leaves the domain of

engineering to address the needs of scientists and scholars in traditionally less quantitative disciplines, now facing increasing amounts of data.

This book examines signal processing techniques for cognitive radios. The book is divided into three parts: Part I, is an introduction to cognitive radios and presents a history of the cognitive radio (CR), and introduce their architecture, functionalities, ideal aspects, hardware platforms, and state-of-the-art developments. Dr. Jayaweera also introduces the specific type of CR that has gained the most research attention in recent years: the CR for Dynamic Spectrum Access (DSA). Part II of the book, Theoretical Foundations, guides the reader from classical to modern theories on statistical signal processing and inference. The author addresses detection and estimation theory, power spectrum estimation, classification, adaptive algorithms (machine learning), and inference and decision processes. Applications to the signal processing, inference and learning problems encountered in cognitive radios are interspersed throughout with concrete and accessible examples. Part III of the book, Signal Processing in Radios, identifies the key signal processing, inference, and learning tasks to be performed by wideband autonomous cognitive radios. The author provides signal processing solutions to each task by relating the tasks to materials covered in Part II. Specialized chapters then discuss specific signal processing algorithms required for DSA and DSS cognitive radios.

This book comprehensively describes high-resolution microwave imaging and super-resolution information processing technologies and discusses new theories, methods and achievements in the high-resolution microwave imaging fields. Its chapters, which include abundant research results and examples, systematically summarize the authors' main research findings in recent years. The book is intended for researchers, engineers and postgraduates in the fields of electronics systems, signal information processing and data analysis, microwave remote sensing and microwave imaging radar, as well as space technology, especially in the microwave remote sensing and airborne or space-borne microwave imaging radar fields. This up-to-date introduction to univariate spectral analysis at the graduate level reflects a new scientific awareness of its complexity, as well as its widespread usage on digital computers with considerable computational power.

Introduces chaos theory, its analytical methods and the means to apply chaos to the switching power supply design DC-DC converters are typical switching systems which have plenty of nonlinear behaviors, such as bifurcation and chaos. The nonlinear behaviors of DC-DC converters have been studied heavily over the past 20 years, yet researchers are still unsure of the practical application of bifurcations and chaos in switching converters. The electromagnetic interference (EMI), which resulted from the high rates of changes of voltage and current, has become a major design criterion in DC-DC converters due to wide applications of various electronic devices in industry and daily life, and the question of how to reduce the annoying, harmful EMI has attracted much research interest. This book focuses on the analysis and application of chaos to reduce harmful EMI of DC-DC converters. After a review of the fundamentals of chaos behaviors of DC-DC converters, the authors present some recent findings such as Symbolic Entropy, Complexity and Chaos Point Process, to analyze the characters of chaotic DC-DC converters. Using these methods, the statistic characters of chaotic DC-DC converters are extracted and the foundations for the following researches of chaotic EMI suppression are reinforced. The focus then transfers to estimating the power spectral density of chaotic PWM converters behind an introduction of basic principles of spectrum analysis and chaotic PWM technique. Invariant Density, and Prony and Wavelet analysis methods are suggested for estimating the power spectral density of chaotic PWM converters. Finally, some design-oriented applications provide a good example of applying chaos theory in engineering practice, and illustrate the effectiveness on suppressing EMI of the proposed chaotic PWM. Introduces chaos theory, its analytical methods and the means to apply chaos to the switching power supply design Approaches the subject in a systematic

manner from analyzing method, chaotic phenomenon and EMI characteristics, analytical methods for chaos, and applying chaos to reduce EMI (electromagnetic interference) Highlights advanced research work in the fields of statistic characters of nonlinear behaviors and chaotic PWM technology to suppress EMI of switching converters Bridges the gap between numerical theory and real-world applications, enabling power electronics designers to both analyze the effects of chaos and leverage these effects to reduce EMI

Recent Developments in Time-Frequency Analysis brings together in one place important contributions and up-to-date research results in this fast moving area. Recent Developments in Time-Frequency Analysis serves as an excellent reference, providing insight into some of the most challenging research issues in the field.

High-Resolution and Robust Signal Processing describes key methodological and theoretical advances achieved in this domain over the last twenty years, placing emphasis on modern developments and recent research pursuits. Applications-grounded, this sophisticated resource links theoretical background with high-resolution methods used in wireless communications, brain signal analysis, and space-time radar signal processing. Chapter extras include theorem proofs, derivations, and computational shortcuts, as well as open problems, numerical measurement, and performance examples, and simulation results Sixteen illustrious field leaders invest High-Resolution and Robust Signal Processing with: in-depth reviews of parametric high-resolution estimation and detection techniques; robust array processing solutions for adaptive beam forming and high-resolution direction finding; Parafac techniques for high-resolution array processing and specific areas of application; high-resolution nonparametric methods and implementation tactics for spectral analysis; multidimensional high-resolution data models and discussion of R-D unitary ESPRIT with colored noise; multidimensional high-resolution parameter estimation techniques applicable to channel sounding; estimation procedures for high-resolution space-time radar signal processing using 2-D or 1-D/1-D models; and models and methods for EEG/MEG space-time dipole source estimation and sensory array design.

Presents the Bayesian approach to statistical signal processing for a variety of useful model sets This book aims to give readers a unified Bayesian treatment starting from the basics (Baye's rule) to the more advanced (Monte Carlo sampling), evolving to the next-generation model-based techniques (sequential Monte Carlo sampling). This next edition incorporates a new chapter on "Sequential Bayesian Detection," a new section on "Ensemble Kalman Filters" as well as an expansion of Case Studies that detail Bayesian solutions for a variety of applications. These studies illustrate Bayesian approaches to real-world problems incorporating detailed particle filter designs, adaptive particle filters and sequential Bayesian detectors. In addition to these major developments a variety of sections are expanded to "fill-in-the gaps" of the first edition. Here metrics for particle filter (PF) designs with emphasis on classical "sanity testing" lead to ensemble techniques as a basic requirement for performance analysis. The expansion of information theory metrics and their application to PF designs is fully developed and applied. These expansions of the book have been updated to provide a more cohesive discussion of Bayesian processing with examples and applications enabling the comprehension of alternative approaches to solving estimation/detection problems. The second edition of Bayesian Signal Processing features: "Classical" Kalman filtering for linear, linearized, and nonlinear systems; "modern" unscented and ensemble Kalman filters: and the "next-generation" Bayesian particle filters Sequential Bayesian detection techniques incorporating model-based schemes for a variety of real-world problems Practical Bayesian processor designs including comprehensive methods of performance analysis ranging from simple sanity testing and ensemble techniques to sophisticated information metrics New case studies on adaptive particle filtering and sequential Bayesian detection are covered detailing more Bayesian approaches to applied problem solving MATLAB® notes at the end of each

chapter help readers solve complex problems using readily available software commands and point out other software packages available Problem sets included to test readers' knowledge and help them put their new skills into practice Bayesian Signal Processing, Second Edition is written for all students, scientists, and engineers who investigate and apply signal processing to their everyday problems.

In a field as rapidly expanding as digital signal processing, even the topics relevant to the basics change over time both in their nature and their relative importance. It is important, therefore, to have an up-to-date text that not only covers the fundamentals, but that also follows a logical development that leaves no gaps readers must somehow bridge by themselves. Digital Signal Processing with Examples in MATLAB® is just such a text. The presentation does not focus on DSP in isolation, but relates it to continuous signal processing and treats digital signals as samples of physical phenomena. The author also takes care to introduce important topics not usually addressed in signal processing texts, including the discrete cosine and wavelet transforms, multirate signal processing, signal coding and compression, least squares systems design, and adaptive signal processing. He also uses the industry-standard software MATLAB to provide examples of signal processing, system design, spectral analysis, filtering, coding and compression, and exercise solutions. All of the examples and functions used in the text are available online at www.crcpress.com. Designed for a one-semester upper-level course but also ideal for self-study and reference, Digital Signal Processing with Examples in MATLAB is complete, self-contained, and rigorous. For basic DSP, it is quite simply the only book you need.

A bridge between the application of subspace-based methods for parameter estimation in signal processing and subspace-based system identification in control systems Model-Based Processing: An Applied Subspace Identification Approach provides expert insight on developing models for designing model-based signal processors (MBSP) employing subspace identification techniques to achieve model-based identification (MBID) and enables readers to evaluate overall performance using validation and statistical analysis methods. Focusing on subspace approaches to system identification problems, this book teaches readers to identify models quickly and incorporate them into various processing problems including state estimation, tracking, detection, classification, controls, communications, and other applications that require reliable models that can be adapted to dynamic environments. The extraction of a model from data is vital to numerous applications, from the detection of submarines to determining the epicenter of an earthquake to controlling an autonomous vehicles—all requiring a fundamental understanding of their underlying processes and measurement instrumentation. Emphasizing real-world solutions to a variety of model development problems, this text demonstrates how model-based subspace identification system identification enables the extraction of a model from measured data sequences from simple time series polynomials to complex constructs of parametrically adaptive, nonlinear distributed systems. In addition, this resource features: Kalman filtering for linear, linearized, and nonlinear systems; modern unscented Kalman filters; as well as Bayesian particle filters Practical processor designs including comprehensive methods of performance analysis Provides a link between model development and practical applications in model-based signal processing Offers in-depth examination of the subspace approach that applies subspace algorithms to synthesized examples and actual applications Enables readers to bridge the gap from statistical signal processing to subspace identification Includes appendices, problem sets, case studies, examples, and notes for MATLAB Model-Based Processing: An Applied Subspace Identification

Approach is essential reading for advanced undergraduate and graduate students of engineering and science as well as engineers working in industry and academia. This state-of-the-art survey serves as a complete overview of the subject. Besides the principles and theoretical foundations, emphasis is laid on practical applicability -- describing not only classical methods, but also modern developments and their applications. Students, researchers and practitioners, especially in the fields of data registration, treatment and evaluation, will find this a wealth of information.

Digital Spectral Analysis provides a single source that offers complete coverage of the spectral analysis domain. This self-contained work includes details on advanced topics that are usually presented in scattered sources throughout the literature. The theoretical principles necessary for the understanding of spectral analysis are discussed in the first four chapters: fundamentals, digital signal processing, estimation in spectral analysis, and time-series models. An entire chapter is devoted to the non-parametric methods most widely used in industry. High resolution methods are detailed in a further four chapters: spectral analysis by stationary time series modeling, minimum variance, and subspace-based estimators. Finally, advanced concepts are the core of the last four chapters: spectral analysis of non-stationary random signals, space time adaptive processing: irregularly sampled data processing, particle filtering and tracking of varying sinusoids. Suitable for students, engineers working in industry, and academics at any level, this book provides a rare complete overview of the spectral analysis domain.

This book provides comprehensive coverage of the detection and processing of signals in underwater acoustics. Background material on active and passive sonar systems, underwater acoustics, and statistical signal processing makes the book a self-contained and valuable resource for graduate students, researchers, and active practitioners alike. Signal detection topics span a range of common signal types including signals of known form such as active sonar or communications signals; signals of unknown form, including passive sonar and narrowband signals; and transient signals such as marine mammal vocalizations. This text, along with its companion volume on beamforming, provides a thorough treatment of underwater acoustic signal processing that speaks to its author's broad experience in the field.

Periodic signals can be decomposed into sets of sinusoids having frequencies that are integer multiples of a fundamental frequency. The problem of finding such fundamental frequencies from noisy observations is important in many speech and audio applications, where it is commonly referred to as pitch estimation. These applications include analysis, compression, separation, enhancement, automatic transcription and many more. In this book, an introduction to pitch estimation is given and a number of statistical methods for pitch estimation are presented. The basic signal models and associated estimation theoretical bounds are introduced, and the properties of speech and audio signals are discussed and illustrated. The presented methods include both single- and multi-pitch estimators based on statistical approaches, like maximum likelihood and maximum a posteriori methods, filtering methods based on both static and optimal adaptive designs, and subspace methods based on the principles of subspace orthogonality and shift-invariance. The application of these methods to analysis of speech and audio signals is demonstrated using both real and synthetic signals, and their performance is assessed under various conditions and their properties discussed. Finally, the estimators are compared in terms of computational

and statistical efficiency, generalizability and robustness. Table of Contents:
Fundamentals / Statistical Methods / Filtering Methods / Subspace Methods / Amplitude Estimation

Spectrum analysis can be considered as a topic in statistics as well as a topic in digital signal processing (DSP). This book takes a middle course by emphasizing the time series models and their impact on spectrum analysis. The text begins with elements of probability theory and goes on to introduce the theory of stationary stochastic processes. The depth of coverage is extensive. Many topics of concern to spectral characterization of Gaussian and non-Gaussian time series, scalar and vector time series are covered. A section is devoted to the emerging areas of non-stationary and cyclostationary time series. The book is organized more as a textbook than a reference book. Each chapter includes many examples to illustrate the concepts described. Several exercises are included at the end of each chapter. The level is appropriate for graduate and research students.

A unique treatment of signal processing using a model-based perspective Signal processing is primarily aimed at extracting useful information, while rejecting the extraneous from noisy data. If signal levels are high, then basic techniques can be applied. However, low signal levels require using the underlying physics to correct the problem causing these low levels and extracting the desired information. Model-based signal processing incorporates the physical phenomena, measurements, and noise in the form of mathematical models to solve this problem. Not only does the approach enable signal processors to work directly in terms of the problem's physics, instrumentation, and uncertainties, but it provides far superior performance over the standard techniques. Model-based signal processing is both a modeler's as well as a signal processor's tool. Model-Based Signal Processing develops the model-based approach in a unified manner and follows it through the text in the algorithms, examples, applications, and case studies. The approach, coupled with the hierarchy of physics-based models that the author develops, including linear as well as nonlinear representations, makes it a unique contribution to the field of signal processing. The text includes parametric (e.g., autoregressive or all-pole), sinusoidal, wave-based, and state-space models as some of the model sets with its focus on how they may be used to solve signal processing problems. Special features are provided that assist readers in understanding the material and learning how to apply their new knowledge to solving real-life problems. * Unified treatment of well-known signal processing models including physics-based model sets * Simple applications demonstrate how the model-based approach works, while detailed case studies demonstrate problem solutions in their entirety from concept to model development, through simulation, application to real data, and detailed performance analysis * Summaries provided with each chapter ensure that readers understand the key points needed to move forward in the text as well as MATLAB(r) Notes that describe the key commands and toolboxes readily available to perform the algorithms discussed * References lead to more in-depth coverage of specialized topics * Problem sets test readers' knowledge and help them put their new skills into practice The author demonstrates how the basic idea of model-based signal processing is a highly effective and natural way to solve both basic as well as complex processing problems. Designed as a graduate-level text, this book is also essential reading for practicing signal-processing professionals and scientists, who

