

Modern Spectral Estimation Theory And Application

Information-Based Inversion and Processing with Applications T.J. Ulrych, M.D. Sacchi. 2005-12-16 *Information-Based Inversion and Processing with Applications* examines different classical and modern aspects of geophysical data processing and inversion with emphasis on the processing of seismic records in applied seismology. Chapter 1 introduces basic concepts including: probability theory (expectation operator and ensemble statistics), elementary principles of parameter estimation, Fourier and z-transform essentials, and issues of orthogonality. In Chapter 2, the linear treatment of time series is provided. Particular attention is paid to Wold decomposition theorem and time series models (AR, MA, and ARMA) and their connection to seismic data analysis problems. Chapter 3 introduces concepts of Information theory and contains a synopsis of those topics that are used throughout the book. Examples are entropy, conditional entropy, Burg's maximum entropy spectral estimator, and mutual information. Chapter 4 provides a description of inverse problems first from a deterministic point of view, then from a probabilistic one. Chapter 5 deals with methods to improve the signal-to-noise ratio of seismic records. Concepts from previous chapters are put in practice for designing prediction error filters for noise attenuation and high-resolution Radon operators. Chapter 6 deals with the topic of deconvolution and the inversion of acoustic impedance. The first part discusses band-limited extrapolation assuming a known wavelet and considers the issue of wavelet estimation. The second part deals with sparse deconvolution using various 'entropy' type norms. Finally, Chapter 7 introduces recent topics of interest to the authors. The emphasis of this book is on applied seismology but researchers in the area of global seismology, and geophysical signal processing and inversion will find material that is relevant to the ubiquitous problem of estimating complex models from a limited number of noisy observations. Non-conventional approaches to data processing and inversion are presented. Important problems in the area of seismic resolution enhancement are discussed. Contains research material that could inspire graduate students and their supervisors to undertake new research directions in applied seismology and geophysical signal processing.

Signal Processing for Neuroscientists Wim van Drongelen. 2006-12-18 *Signal Processing for Neuroscientists* introduces analysis techniques primarily aimed at neuroscientists and biomedical engineering students with a reasonable but modest background in mathematics, physics, and computer programming. The focus of this text is on what can be considered the 'golden trio' in the signal processing field: averaging, Fourier analysis, and filtering. Techniques such as convolution, correlation, coherence, and wavelet analysis are considered in the context of time and frequency domain analysis. The whole spectrum of signal analysis is covered, ranging from data acquisition to data processing; and from the mathematical background of the analysis to the practical application of processing algorithms. Overall, the approach to the mathematics is informal with a focus on basic understanding of the methods and their interrelationships rather than detailed proofs or derivations. One of the principle goals is to provide the reader with the background required to understand the principles of commercially available analyses software, and to allow him/her to construct his/her own analysis tools in an environment such as MATLAB®. Multiple color illustrations are integrated in the text. Includes an introduction to biomedical signals, noise characteristics, and recording techniques. Basics and background for more advanced topics can be found in extensive notes and appendices. A Companion Website hosts the MATLAB scripts and several data files:
<http://www.elsevierdirect.com/companion.jsp?ISBN=9780123708670>

Spectral Analysis for Physical Applications Donald B. Percival, Andrew T. Walden. 1993-06-03 This book is an up-to-date introduction to univariate spectral analysis at the graduate level, which reflects a new scientific awareness of spectral complexity, as well as the widespread use of spectral analysis on digital computers with considerable computational power. The text provides theoretical and computational guidance on the available techniques, emphasizing those that work in practice. Spectral analysis finds extensive application in the analysis of data arising in many of the physical sciences, ranging from electrical engineering and physics to geophysics and oceanography. A valuable feature of the text is that many examples are given showing the application of spectral analysis to real data sets. Special emphasis is placed on the multitaper technique, because of its practical success in handling spectra with intricate structure, and its power to handle data with or without spectral lines. The text contains a large number of exercises, together with an extensive bibliography.

Fundamentals of Statistical Signal Processing Steven M. Kay. 2013 For those involved in the design and implementation of signal processing algorithms, this book strikes a balance between highly theoretical expositions and the more practical treatments, covering only those approaches necessary for obtaining an optimal estimator and analyzing its performance. Author Steven M. Kay discusses classical estimation followed by Bayesian estimation, and illustrates the theory with numerous pedagogical and real-world examples.--Cover, volume 1.

Optimal Control and Stochastic Estimation Michael J. Grimble, Michael A. Johnson. 1988 Two volumes, which together present a modern and comprehensive overview of the field of optimal control and stochastic estimation.

Modern Radar Detection Theory Antonio De Maio, Maria Sabrina Greco. 2015-11-25 Modern radar detection is the new frontier for advanced radar systems capable of operating in challenging scenarios with a plurality of interference sources, both manmade and natural. Written by top researchers and recognized leaders in the field, this is the first book to provide a comprehensive understanding of the current research trends in modern radar detection. It updates readers with the latest radar signal processing algorithms now capable with high-speed computer chips and sophisticated programs. It also includes examples and applications from real systems. This is essential reading for radar systems design engineers within aerospace companies, military radar engineers, and aerospace contractors/consultants.

Advanced Signal Processing and Digital Noise Reduction Saeed V. Vaseghi. 2013-03-09

Modern Spectral Analysis with Geophysical Applications Markus Båth. 1995

Analog and Digital Signal Analysis Frédéric Cohen Tenoudji. 2016-08-26 This book provides comprehensive, graduate-level treatment of analog and digital signal analysis suitable for course use and self-guided learning. This expert text guides the reader from the basics of signal theory through a range of application tools for use in acoustic analysis, geophysics, and data compression. Each concept is introduced and explained step by step, and the necessary mathematical formulae are integrated in an accessible and intuitive way. The first part of the book explores how analog systems and signals form the basics of signal analysis. This section covers Fourier series and integral transforms of analog signals, Laplace and Hilbert transforms, the main analog filter classes, and signal modulations. Part II covers digital signals, demonstrating their key advantages. It presents z and Fourier transforms, digital filtering, inverse filters, deconvolution, and parametric modeling for deterministic signals. Wavelet decomposition and reconstruction of non-stationary signals are also discussed. The third part of the book is devoted to random signals, including spectral estimation, parametric modeling, and Tikhonov regularization. It covers statistics of one and two random variables and the principles and methods of spectral analysis. Estimation of signal properties is discussed in the context of ergodicity conditions and parameter estimations, including the use of Wiener and Kalman filters. Two appendices cover the basics of integration in the complex plane and linear algebra. A third appendix presents a basic Matlab toolkit for computer signal analysis. This expert text provides both a solid theoretical understanding and tools for real-world applications.

Microeconometrics A. Colin Cameron, Pravin K. Trivedi. 2005-05-09 This book provides the most comprehensive treatment to date of microeconometrics, the analysis of individual-level data on the economic behavior of individuals or firms using regression methods for cross section and panel data. The book is oriented to the practitioner. A basic understanding of the linear regression model with matrix algebra is assumed. The text can be used for a microeconometrics course, typically a second-year economics PhD course; for data-oriented applied microeconometrics field courses; and as a reference work for graduate students and applied researchers who wish to fill in gaps in their toolkit. Distinguishing features of the book include emphasis on nonlinear models and robust inference, simulation-based estimation, and problems of complex survey data. The book makes frequent use of numerical examples based on generated data to illustrate the key models and methods. More substantially, it systematically integrates into the text empirical illustrations based on seven large and exceptionally rich data sets.

Spectral Analysis for Univariate Time Series Donald B. Percival, Andrew T. Walden. 2020-03-19 Spectral analysis is widely used to interpret time series collected in diverse areas. This book covers the statistical theory behind spectral analysis and provides data analysts with the tools needed to transition theory into practice. Actual time series from oceanography, metrology, atmospheric science and other areas are used in running examples throughout, to allow clear comparison of how the various methods address questions of interest. All major nonparametric and parametric spectral analysis techniques are discussed, with emphasis on the multitaper method, both in its original formulation involving Slepian tapers and in a popular alternative using sinusoidal tapers. The authors take a unified approach to quantifying the bandwidth of different nonparametric spectral estimates. An extensive set of exercises allows readers to test their understanding of theory and practical analysis. The time series used as examples and R language code for recreating the analyses of the series are available from the book's website.

An Introduction to Digital Signal Processing John H. Karl. 2012-12-02 An Introduction to Digital Signal Processing is written for those who need to understand and use digital signal processing and yet do not wish to wade through a multi-semester course sequence. Using only calculus-level mathematics, this book progresses rapidly through the fundamentals to advanced topics such as iterative least squares design of IIR filters, inverse filters, power spectral estimation, and multidimensional applications--all in one concise volume. This book emphasizes both the fundamental principles and their modern computer implementation. It presents and demonstrates how simple the actual computer code is for advanced modern algorithms used in DSP. Results of these programs, which the reader can readily duplicate and use on a PC, are presented in many actual computer drawn plots. Assumes no previous knowledge of signal processing but leads up to very advanced techniques combines exposition of fundamental principles with practical applications Includes problems with each chapter Presents in detail the appropriate computer algorithms for solving problems

Modern Spectral Estimation Steven M. Kay. 1999-03-01

Advanced Signal Processing: A Concise Guide Amir-Homayoon Najmi, Todd Moon. 2020-08-28 Publisher's Note: Products purchased from Third Party sellers are not guaranteed by the publisher for quality, authenticity, or access to any online entitlements included with the product. A comprehensive introduction to the mathematical principles and algorithms in statistical signal processing and modern neural networks. This text is an expanded version of a graduate course on advanced signal processing at the Johns Hopkins University Whiting school program for professionals with students from electrical engineering, physics, computer and data science, and mathematics backgrounds. It covers the theory underlying applications in statistical signal processing including spectral estimation, linear prediction, adaptive filters, and optimal processing of uniform spatial arrays. Unique among books on the subject, it also includes a comprehensive introduction to modern neural networks with examples in time series and image classification. Coverage includes: Mathematical structures of signal spaces and matrix factorizations linear time-invariant systems and transforms Least squares filters Random variables, estimation theory, and random processes Spectral estimation and autoregressive signal models linear prediction and adaptive filters Optimal processing of linear arrays Neural networks

Advanced Digital Signal Processing and Noise Reduction Saeed V. Vaseghi. 2000-09-20 A young man begins a journey from Saudi Arabia, believing it will end with his death in England. If his mission succeeds, he will go to his god a martyr - and many innocents will die with him. For David Banks, an armed protection officer, charged with neutralizing the threat to London's safety, his role is no longer clear-cut: one man's terrorist is another man's freedom fighter: dangerous distinctions to a police officer with his finger on the trigger. Soon the two men's paths will cross. Before then, their commitment will be shaken by the journeys that take them there. The suicide bomber and the policeman will have cause to question the roads they've chosen. Win or lose, neither will be the same again...

Signal Processing for Cognitive Radios Sudharman K. Jayaweera. 2014-11-19 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.

Spectral Algorithms Ravindran Kannan, Santosh Vempala. 2009 Spectral methods refer to the use of eigenvalues, eigenvectors, singular values and singular vectors. They are widely used in Engineering, Applied Mathematics and Statistics. More recently, spectral methods have found numerous applications in Computer Science to discrete as well as continuous problems. Spectral Algorithms describes modern applications of spectral methods, and novel algorithms for estimating spectral parameters. The first part of the book presents applications of spectral methods to problems from a variety of topics including combinatorial optimization, learning and clustering. The second part of the book is motivated by efficiency considerations. A feature of many modern applications is the massive amount of input data. While sophisticated algorithms for matrix computations have been developed over a century, a more recent development is algorithms based on sampling on the fly from massive matrices. Good estimates of singular values and low rank approximations of the whole matrix can be provably derived from a sample. The main emphasis in the second part of the book is to present these sampling methods with rigorous error bounds. It also presents recent extensions of spectral methods from matrices to tensors and their applications to some combinatorial optimization problems.

Wavelets and Statistics Anestis Antoniadis, Georges Oppenheim. 2012-12-06 Despite its short history, wavelet theory has found applications in a remarkable diversity of disciplines: mathematics, physics, numerical analysis, signal processing, probability theory and statistics. The abundance of intriguing and useful features enjoyed by wavelet and wavelet packed transforms has led to their application to a wide range of statistical and signal processing problems. On November 16-18, 1994, a conference on Wavelets and Statistics was held at Villard de Lans, France, organized by the Institute IMAG-LMC, Grenoble, France. The meeting was the 15th in the series of the Rencontres Franco-Belges des 8statisticiens and was attended by 74 mathematicians from 12 different countries. Following tradition, both theoretical statistical results and practical contributions of this active field of statistical research were presented. The editors and the local organizers hope that this volume reflects the broad spectrum of the conference. as it includes 21 articles contributed by specialists in various areas in this field. The material compiled is fairly wide in scope and ranges from the development of new tools for non parametric curve estimation to applied problems, such as detection of transients in signal processing and image segmentation. The articles are arranged in alphabetical order by author rather than subject matter. However, to help the reader, a subjective classification of the articles is provided at the end of the book. Several articles of this volume are directly or indirectly concerned with several aspects of wavelet-based function estimation and signal denoising.

Digital Spectral Analysis S. Lawrence Marple, Jr.. 2019-03-20 Digital Spectral Analysis offers a broad perspective of spectral estimation techniques and their implementation. Coverage includes spectral estimation of discrete-time or discrete-space sequences derived by sampling continuous-time or continuous-space signals. The treatment emphasizes the behavior of each spectral estimator for short data records and provides over 40 techniques described and available as implemented MATLAB functions. In addition to summarizing classical spectral estimation, this text provides theoretical background and review material in linear systems, Fourier transforms, matrix algebra, random processes, and statistics. Topics include Prony's method, parametric methods, the minimum variance method, eigenanalysis-based estimators, multichannel methods, and two-dimensional methods. Suitable for advanced undergraduates and graduate students of electrical engineering — and for scientific use in the signal processing application community outside of universities — the treatment's prerequisites include some knowledge of discrete-time linear system and transform theory, introductory probability and statistics, and linear algebra. 1987 edition.

Chebyshev and Fourier Spectral Methods John P. Boyd.2013-06-05 Completely revised text focuses on use of spectral methods to solve boundary value, eigenvalue, and time-dependent problems, but also covers Hermite, Laguerre, rational Chebyshev, sinc, and spherical harmonic functions, as well as cardinal functions, linear eigenvalue problems, matrix-solving methods, coordinate transformations, methods for unbounded intervals, spherical and cylindrical geometry, and much more. 7 Appendices. Glossary. Bibliography. Index. Over 160 text figures.

Fundamentals of Statistical Signal Processing: Detection theory Steven M. Kay.1998 V.2 Detection theory -- V.1 Estimation theory.

Spectral Analysis and Filter Theory in Applied Geophysics Burkhard Buttkus.2000-03-27 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.

Potential Theory in Gravity and Magnetic Applications Richard J. Blakely.1996-09-13 Applications of potential theory to modern geophysics with exercises and FORTRAN subroutines.

Modern Spectrum Analysis Donald G. Childers.1978

Periodically Correlated Random Sequences Harry L. Hurd,Abolghassem Miamee.2007-10-05 Uniquely combining theory, application, and computing, this bookexplores the spectral approach to time series analysis The use of periodically correlated (or cyclostationary)processes has become increasingly popular in a range of researchareas such as meteorology, climate, communications, economics, andmachine diagnostics. Periodically Correlated Random Sequencespresents the main ideas of these processes through the use of basicdefinitions along with motivating, insightful, and illustrativeexamples. Extensive coverage of key concepts is provided, includingsecond-order theory, Hilbert spaces, Fourier theory, and thespectral theory of harmonizable sequences. The authors also providea paradigm for nonparametric time series analysis including testsfor the presence of PC structures. Features of the book include: * An emphasis on the link between the spectral theory of unitaryoperators and the correlation structure of PC sequences * A discussion of the issues relating to nonparametric time seriesanalysis for PC sequences, including estimation of the mean,correlation, and spectrum * A balanced blend of historical background with modernapplication-specific references to periodically correlatedprocesses * An accompanying Web site that features additional exercises aswell as data sets and programs written in MATLAB® forperforming time series analysis on data that may have a PCstructure Periodically Correlated Random Sequences is an ideal text ontime series analysis for graduate-level statistics and engineeringstudents who have previous experience in second-order stochasticprocesses (Hilbert space), vector spaces, random processes, andprobability. This book also serves as a valuable reference forresearch statisticians and practitioners in areas of probabilityand statistics such as time series analysis, stochastic processes,and prediction theory.

The Theory of Probability Santosh S. Venkatesh.2013 From classical foundations to modern theory, this comprehensive guide to probability interweaves mathematical proofs, historical context and detailed illustrative applications.

Spectral Analysis and Filter Theory in Applied Geophysics Burkhard Buttkus.2012-12-06 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.

Modern Spectral Estimation Steven M. Kay.1988

Statistical Signal Processing T. Chonavel.2012-12-06 The only book on the subject at this level, this is a well written formalised and concise presentation of the basis of statistical signal processing. It teaches a wide variety of techniques, demonstrating how they can be applied to many different situations.

Bayesian Spectrum Analysis and Parameter Estimation G. Larry Bretthorst.2013-03-09 This work is essentially an extensive revision of my Ph.D. dissertation, [1]. It is primarily a research document on the application of probability theory to the parameter estimation problem. The people who will be interested in this material are physicists, economists, and engineers who have to deal with data on a daily basis; consequently, we have included a great deal of introductory and tutorial material. Any person with the equivalent of the mathematics background required for the graduate level study of physics should be able to follow the material contained in this book, though not without effort. From the time the dissertation was written until now (approximately one year) our understanding of the parameter estimation problem has changed extensively. We have tried to incorporate what we have learned into this book. I am indebted to a number of people who have aided me in preparing this document: Dr. C. Ray Smith, Steve Finney, Juana Sanchez, Matthew Self, and Dr. Pat Gibbons who acted as readers and editors. In addition, I must extend my deepest thanks to Dr. Joseph Ackerman for his support during the time this manuscript was being prepared.

Wavelet Radio Homayoun Nikookar.2013-03-21 The first book to provide a detailed discussion of the application of wavelets in wireless communications, this is an invaluable source of information for graduate students, researchers, and telecommunications engineers, managers and strategists. It overviews applications, explains how to design new wavelets and compares wavelet technology with existing OFDM technology. • Addresses the applications and challenges of wavelet technology for a range of wireless communication domains • Aids in the understanding of Wavelet Packet Modulation and compares it with OFDM • Includes tutorials on convex optimisation, spectral factorisation and the design of wavelets • Explains design methods for new wavelet technologies for wireless communications, addressing many challenges, such as peak-to-average power ratio reduction, interference mitigation, reduction of sensitivity to time, frequency and phase offsets, and efficient usage of wireless resources • Describes the application of wavelet radio in spectrum sensing of cognitive radio systems.

Optimum Array Processing Harry L. Van Trees.2004-04-07 Well-known authority, Dr. Van Trees updates array signalprocessing for today's technology This is the most up-to-date and thorough treatment of thesubject available Written in the same accessible style as Van Tree's earlierclassics, this completely new work covers all modern applicationsof array signal processing, from biomedicine to wirelesscommunications

Advances in Signal Transforms Jaakko Astola,Leonid Yaroslavsky.2007 Digital signal transforms are of a fundamental value in digital signal and image processing. Their role is manifold. Transforms selected appropriately enable substantial compressing signals and images for storage and transmission. No signal recovery, image reconstruction and restoration task can be efficiently solved without using digital signal transforms. Transforms are successfully used for logic design and digital data encryption. Fast transforms are the main tools for acceleration of computations in digital signal and image processing. The volume collects in one book most recent developments in the theory and practice of the design and usage of transforms in digital signal and image processing. It emerged from the series of reports published by Tampere International Centre for Signal Processing, Tampere University of Technology. For the volume, all contributions are appropriately updated to represent the state of the art in the field and to cover the most recent developments in different aspects of the theory and applications of transforms. The book consists of two parts that represent two major directions in the field: development of new transforms and development of transform based signal and image processing algorithms. The first part contains four chapters devoted to recent advances in transforms for image compression and switching and logic design and to new fast transforms for digital holography and tomography. In the second part, advanced transform based signal and image algorithms are considered: signal and image local adaptive restoration methods and two complementing families of signal and image re-sampling algorithms, fast transform based discrete sinc-interpolation and spline theory based ones.--Publisher.

Linear Estimation Thomas Kailath,Ali H. Sayed,Babak Hassibi.2000 This original work offers the most comprehensive and up-to-date treatment of the important subject of optimal linear estimation, which is encountered in many areas of engineering such as communications, control, and signal processing, and also in several other fields, e.g., econometrics and statistics. The book not only highlights the most significant contributions to this field during the 20th century, including the works of Wiener and Kalman, but it does so in an original and novel manner that paves the way for further developments. This book contains a large collection of problems that complement it and are an important part of piece, in addition to numerous sections that offer interesting historical accounts and insights. The book also includes several results that appear in print for the first time.

FEATURES/BENEFITS Takes a geometric point of view. Emphasis on the numerically favored array forms of many algorithms. Emphasis on equivalence and duality concepts for the solution of several related problems in adaptive filtering, estimation, and control. These features are generally absent in most prior treatments, ostensibly on the grounds that they are too abstract and complicated. It is the authors' hope that these misconceptions will be dispelled by the presentation herein, and that the fundamental simplicity and power of these ideas will be more widely recognized and exploited. Among other things, these features already yielded new insights and new results for linear and nonlinear problems in areas such as adaptive filtering, quadratic control, and estimation, including the recent H_∞ theories.

A Guide to Spectral Theory Christophe Cheverry, Nicolas Raymond. 2021-05-06 This textbook provides a graduate-level introduction to the spectral theory of linear operators on Banach and Hilbert spaces, guiding readers through key components of spectral theory and its applications in quantum physics. Based on their extensive teaching experience, the authors present topics in a progressive manner so that each chapter builds on the ones preceding. Researchers and students alike will also appreciate the exploration of more advanced applications and research perspectives presented near the end of the book. Beginning with a brief introduction to the relationship between spectral theory and quantum physics, the authors go on to explore unbounded operators, analyzing closed, adjoint, and self-adjoint operators. Next, the spectrum of a closed operator is defined and the fundamental properties of Fredholm operators are introduced. The authors then develop the Grushin method to execute the spectral analysis of compact operators. The chapters that follow are devoted to examining Hille-Yoshida and Stone theorems, the spectral analysis of self-adjoint operators, and trace-class and Hilbert-Schmidt operators. The final chapter opens the discussion to several selected applications. Throughout this textbook, detailed proofs are given, and the statements are illustrated by a number of well-chosen examples. At the end, an appendix about foundational functional analysis theorems is provided to help the uninitiated reader. **A Guide to Spectral Theory: Applications and Exercises** is intended for graduate students taking an introductory course in spectral theory or operator theory. A background in linear functional analysis and partial differential equations is assumed; basic knowledge of bounded linear operators is useful but not required. PhD students and researchers will also find this volume to be of interest, particularly the research directions provided in later chapters.

Digital Signal Processing and Spectral Analysis for Scientists Silvia Maria Alessio. 2015-12-09 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.

Modern Spectral Estimation Steven M. Kay. 1988

Spectral Methods for Data Science Yuxin Chen, Yuejie Chi, Jianqing Fan, Cong Ma. 2021-10-21 This monograph presents a systematic, yet accessible introduction to spectral methods from a modern statistical perspective. It is essential reading for all students, researchers and practitioners working in Data Science.

Introduction to Spectral Analysis Petre Stoica, Randolph L. Moses. 1997 This book presents an introduction to spectral analysis that is designed for either course use or self-study. Clear and concise in approach, it develops a firm understanding of tools and techniques as well as a solid background for performing research. Topics covered include nonparametric spectrum analysis (both periodogram-based approaches and filter-bank approaches), parametric spectral analysis using rational spectral models (AR, MA, and ARMA models), parametric method for line spectra, and spatial (array) signal processing. Analytical and Matlab-based computer exercises are included to develop both analytical skills and hands-on experience.

Modern Spectral Estimation Steven M. Kay. 1988

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Modern Spectral Estimation Theory And Application Introduction

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