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EE5130 Detection and Estimation Theory (Jan-Apr 2014) Instructor Srikrishna Bhashyam ... S. M. Kay, "Fundamentals of Statistical Signal Processing ... Estimation, and Modulation Theory, Part I," John Wiley, 1968. Problem Sets Problem Set 1 Solution to Problem Set 1 Problem Set 2 Solution to Problem Set 2 Problem Set 3 Solution to ...

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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.

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