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Optimization

(SSP 1.1.2)

Implied Bayes

Theorem -

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processes can be
viewed as the
analysis of
statistical
signal

processing sys-
tems: typically
one is given a
probabilistic
description for
one random

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object, which can be considered as an input signal. An operation is applied to the input signal (signal processing) to produce a new random object, the output signal.

Fundamental

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issues include
the nature of
the basic
probabilistic
de-

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consider 50ms of
the input signal
-->N =

length(y);
estimate ACS [r

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```
lags1 = xcorr(y,  
'biased');  
window with a  
bartlett window  
of the same  
length rw = r.*b  
artlett(2*N-1);  
r =  
circshift(r,N);  
estimate PSD  
using BT: Nfft =  
2^ceil(log2(2*N-  
1)+1); phiBT = r  
eal(fft(r,Nfft))
```

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Examples :

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statistical
signal~~

~~processing (1)~~

"Fundamentals of
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Detection

Theory", S. Kay

. 12.

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DC level time -
generates a data
set of white
Gaussian noise
only and also a
DC level A in
white Gaussian
noise . 13.
discrete sinc -
plots the graph
in linear and dB
quantities of a
discrete sinc
pulse in

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testing is a
subject that is
standard fare in
the many books
available
dealing with
statistics.

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processing (DSP)

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often plays an
important role
in the
implementation
of the
simulation model
If the system
being simulated
is to be DSP
based itself,

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the simulation
model may share
code with the
actual hardware

proto-type ECE

5615/4615

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Theory, Prentice

Hall PTR, Upper

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Saddle River,
NJ, 1993 and
1998. A more
comprehensive
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Prerequisites

~~ESE 524~~

~~Detection and~~

~~Estimation~~

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C.-Y. Chen and

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C.-Y. Chi, "Nonm
inimum-phase
complex Fourier
series based
model for
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Proc. IEEE
Signal
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Statistics,

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Of Statistical
Caesarea,
Israel, June
14-16, 1999, pp.
30-33. Google
Scholar Manual

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1.2.2 Signal
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theory (Prentice
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A.D. Whalen:

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(Academic, New
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