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Steven M. Kay, Princeton Hall, 1998.  
Linear Estimation Kailath, Sayed, and Hassibi, Princeton Hall, 2000. ...

Homework and Solutions. Homework 1 (due Feb. 11) Solutions; Homework 2 (due Feb. 25) Solutions; Homework 3 (due March 7) Solutions; ...

## ELE 530: Detection and Estimation

The book makes extensive use of MATLAB, and program listings are included wherever appropriate. Designed for practicing electrical engineers, researchers, and advanced students, it is an ideal complement to

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Steven M. Kay's Fundamentals of Statistical Signal Processing, Vol. 1: Estimation Theory (Prentice Hall PTR, 1993, ISBN: 0-13-345711-7).

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Course Textbook: Fundamentals of Statistical Signal Processing, Volume 1: Estimation Theory, by Steven M. Kay, Prentice Hall, 1993 and (possibly) Fundamentals of Statistical Signal Processing, Volume 2: Detection Theory, by Steven M. Kay, Prentice Hall 1998. Other useful references:

## UIC - Electrical and Computer Engineering

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Theory. Upper Saddle River, NJ:  
Prentice-Hall, Inc., 1993. ISBN-13: 978  
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simulation example given.  
Index Terms— Decisionmaking, Gaussian  
noise, signal detection. I.  
INTRODUCTION IT IS A TENET of  
detection theory that the performance  
of a detector increases as the signal-to-  
noise ratio (SNR) in- ... S. Kay,  
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Detection Theory", S. Kay. The function subprograms Q.m and Qinv.m are required. 17. Fig77new - computes Figure 7.7 in "Fundamentals of Statistical Signal Processing: Detection Theory", S. Kay. 18. gendata - generates a complex or real AR, MA, or ARMA time series given the filter parameters and

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