

3 Fundamentals Of Statistical Signal Processing

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3.5 Summary. We have reviewed the fundamentals of discrete-time signals and systems, including the definitions, terminologies, transformation tools, and parametric models. We then reviewed random variables and random processes, including statistical characterization, second-order and higher-order statistics for both real and complex cases.

Fundamentals of Statistical Signal Processing | SpringerLink

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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 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 issues include the nature of the basic probabilistic de-

AnIntroductionto StatisticalSignalProcessing

Designed for practicing electrical engineers, researchers, and advanced students, it is an ideal complement to 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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In Part 3 of RF Fundamentals, we will focus on the challenges related to the need to generate and demodulate analog and digitally modulated signals in the RF signal chain. We'll review CW signal generation and characteristics, including phase-noise and signal synthesis using VCOs and phase-locked-loops. You will learn about analog and digital modulation generation and measurement techniques.