



Statistical Signal Processing: Frequency Estimation (SpringerBriefs in Statistics)

Debasis Kundu, Swagata Nandi

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Signal processing may broadly be considered to involve the recovery of information from physical observations. The received signal is usually disturbed by thermal, electrical, atmospheric or intentional interferences. Due to the random nature of the signal, statistical techniques play an important role in analyzing the signal. Statistics is also used in the formulation of the appropriate models to describe the behavior of the system, the development of appropriate techniques for estimation of model parameters and the assessment of the model performances. Statistical signal processing basically refers to the analysis of random signals using appropriate statistical techniques. The main aim of this book is to introduce different signal processing models which have been used in analyzing periodic data, and different statistical and computational issues involved in solving them. We discuss in detail the sinusoidal frequency model which has been used extensively in analyzing periodic data occurring in various fields. We have tried to introduce different associated models and higher dimensional statistical signal processing models which have been further discussed in the literature. Different real data sets have been analyzed to illustrate how different models can be used in practice. Several open problems have been indicated for future research.

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