Instructor: Liang Dong
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Office Hours: TR 3:30 p.m. – 5:00 p.m.; other by appointment

Course Description:

Prerequisite(s): ELC 5354 Random Signals and Noise

Unified introduction to the theory, implementation, and applications of statistical and adaptive signal processing methods. Key topics focus on spectral estimation, signal modeling, adaptive filtering, and signal detection.

Textbooks:

by Dimitris G. Manolakis, Ingle, and Kogon

Statistical Digital Signal Processing and Modeling
by Monson H. Hayes

Fundamentals of Statistical Signal Processing, Volume I: Estimation Theory
by Steven Kay

(These are reference books. There will be seminal papers recommended during the semester.)

Homework and Exams:

There will be homework assignments and after-class reading assignments.
There will be one in-class midterm exam and one final exam.

Midterm Exam 11:00AM – 12:15PM Tuesday, March 14, 2017
Final Exam According to University Final-Exam Schedule

Performance Evaluation:

- Homework 10%
- Class Discussion and Reading Assignments 20%
- Midterm Exam 30%
- Final Exam 40%