

## 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.](#)

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[processes can be viewed as the analysis of statistical signal processing systems: 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-](#)

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[An Introduction to Statistical Signal Processing](#)

[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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