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A solid background in probability and some knowledge of signal processing is needed. 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.

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Fundamentals of Statistical Signal Processing Vol. 2 : Detection TheorySteven M. Kay, Princeton Hall, 1998. Linear EstimationKailath, Sayed, and Hassibi, Princeton Hall, 2000. An Introduction to

Signal Detection and Estimationby H. Vincent Poor, 2nd Edition, Springer, 1998.

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