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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

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Fundamental issues include the nature of the basic probabilistic de-

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consider 50ms of the input signal --> $N = \text{length}(y)$; estimate ACS
 $[r \text{ lags}] = \text{xcorr}(y, \text{'biased'})$; window with a

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bartlett window of the
same length $rw =$
 $r.*\text{bartlett}(2*N-1)$; $r =$
 $\text{circshift}(r,N)$; estimate
PSD using BT: $N_{\text{fft}} =$
 $2^{\text{ceil}(\log_2(2*N-1)+1)}$;
 $\text{phiBT} = \text{real}(\text{fft}(r,N_{\text{fft}}))$;
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Processing: Detection
Theory", S. Kay . 12.

DCleveltime - generates
a data set of white

Gaussian noise only and
also a DC level A in
white Gaussian noise .

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may share code with the
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Processing: Detection
Theory, Prentice Hall

PTR, Upper Saddle
River, NJ, 1993 and

1998. A more
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below. 3 Prerequisites

~~ESE 524 Detection and
Estimation Theory~~

C.-Y. Chen and C.-Y.
Chi, “ Nonminimum-

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theory (Prentice Hall,
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Whalen: Detection of
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