ADAPTIVE SIGNAL PROCESSING

Bernard Widrow Samuel D. Stearns



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Marco Cascella

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Model-Based Signal Processing James V. Candy, 2005-10-13 A unique treatment of signal processing using a model based perspective Signal processing is primarily aimed at extracting useful information while rejecting the extraneous from noisy data If signal levels are high then basic techniques can be applied However low signal levels require using the underlying physics to correct the problem causing these low levels and extracting the desired information Model based signal processing incorporates the physical phenomena measurements and noise in the form of mathematical models to solve this problem Not only does the approach enable signal processors to work directly in terms of the problem's physics instrumentation and uncertainties but it provides far superior performance over the standard techniques Model based signal processing is both a modeler's as well as a signal processor's tool Model Based Signal Processing develops the model based approach in a unified manner and follows it through the text in the algorithms examples applications and case studies The approach coupled with the hierarchy of physics based models that the author develops including linear as well as nonlinear representations makes it a unique contribution to the field of signal processing. The text includes parametric e.g. autoregressive or all pole sinusoidal wave based and state space models as some of the model sets with its focus on how they may be used to solve signal processing problems Special features are provided that assist readers in understanding the material and learning how to apply their new knowledge to solving real life problems Unified treatment of well known signal processing models including physics based model sets Simple applications demonstrate how the model based approach works while detailed case studies demonstrate problem solutions in their entirety from concept to model development through simulation application to real data and detailed performance analysis Summaries provided with each chapter ensure that readers understand the key points needed to move forward in the text as well as MATLAB r Notes that describe the key commands and toolboxes readily available to perform the algorithms discussed References lead to more in depth coverage of specialized topics Problem sets test readers knowledge and help them put their new skills into practice The author demonstrates how the basic idea of model based signal processing is a highly effective and natural way to solve both basic as well as complex processing problems Designed as a graduate level text this book is also essential reading for practicing signal processing professionals and scientists who will find the variety of case studies to be invaluable An Instructor's Manual presenting detailed solutions to all the problems in the book is available from the Wiley editorial department Control and Dynamic Systems V28 C.T. Leonides, 2012-12-02 Control and Dynamic Systems Advances in Theory in Applications Volume 28 Advances in Algorithms and Computational Techniques in Dynamic Systems Control Part 1 of 3 discusses developments in algorithms and computational techniques for control and dynamic systems This book presents algorithms and numerical techniques used for the analysis and control design of stochastic linear systems with multiplicative and additive noise It also discusses computational techniques for the matrix pseudoinverse in minimum variance reduced order

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