



Introduction to Spectral Analysis

Petre Stoica, Randolph L. Moses

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This book presents an introduction to spectral analysis that is designed for either course use or self-study. Clear and concise in approach, it develops a firm understanding of tools and techniques as well as a solid background for performing research. Topics covered include nonparametric spectrum analysis (both periodogram-based approaches and filter-bank approaches), parametric spectral analysis using rational spectral models (AR, MA, and ARMA models), parametric method for line spectra, and spatial (array) signal processing. Analytical and Matlab-based computer exercises are included to develop both analytical skills and hands-on experience.

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