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The main thrust is to provide students with a solid understanding of a number of important and related advanced topics in digital signal processing such as Wiener filters, power spectrum estimation, signal modeling and adaptive filtering. Scores of worked examples illustrate fine points, compare techniques and algorithms and facilitate comprehension of fundamental concepts.

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Statistical Digital Signal Processing and Modeling Prof. Dr. Guido Schuster University of Applied Sciences of Eastern Switzerland in Rapperswil (HSR) Chapter 4 – Signal Modeling Slides follow closely the book „ Statistical Digital Signal Processing and Modeling ” by Monson H. Hayes and most of the figures and formulas are taken from there 1