

Solutions to Steven Kay's Statistical Estimation book

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March 1, 2011

[section]

1 Introduction

This is a set of notes describing solutions to Steven Kay's book *Fundamentals of Statistical Signal Processing: Estimation Theory*. A brief review of notation is in order.

1.1 Notation

- $\mathbf{I}$ is identity matrix.
- $\mathbf{0}$ represents a matrix or vector of all zeros.
- $\mathbf{e}$ is a column vector of all ones.
- $\mathbf{J}$ is exchange matrix, with 1s on the anti-diagonal and 0s elsewhere.
- $\mathbf{e}_j$ is a column vector whose j^{th} element is 1, rest all 0.
- $\mathbf{a} \cdot \mathbf{b} \triangleq \mathbf{a}^H \mathbf{b}$ is the dot product of $\mathbf{a}$ and $\mathbf{b}$
- $\frac{\partial}{\partial \mathbf{u}} f(\mathbf{u})$ is the derivative of a scalar function $f(\mathbf{u})$ depending on $M \times 1$ real vector parameter $\mathbf{u}$, is defined by

$$\frac{\partial}{\partial \mathbf{u}} f(\mathbf{u}) = \begin{bmatrix} \frac{\partial}{\partial u_1} f(\mathbf{u}) \\ \frac{\partial}{\partial u_2} f(\mathbf{u}) \\ \vdots \\ \frac{\partial}{\partial u_M} f(\mathbf{u}) \end{bmatrix}$$

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Intuitive Probability and Random Processes using MATLAB® Steven Kay, 2006-03-20 Intuitive Probability and Random Processes using MATLAB is an introduction to probability and random processes that merges theory with practice Based on the author's belief that only hands on experience with the material can promote intuitive understanding the approach is to motivate the need for theory using MATLAB examples followed by theory and analysis and finally descriptions of real world examples to acquaint the reader with a wide variety of applications The latter is intended to answer the usual question Why do we have to study this Other salient features are heavy reliance on computer simulation for illustration and student exercises the incorporation of MATLAB programs and code segments discussion of discrete random variables followed by continuous random variables to minimize confusion summary sections at the beginning of each chapter in line equation explanations warnings on common errors and pitfalls over 750 problems designed to help the reader assimilate and extend the concepts Intuitive Probability and Random Processes using MATLAB is intended for undergraduate and first year graduate students in engineering The practicing engineer as well as others having the appropriate mathematical background will also benefit from this book About the Author Steven M Kay is a Professor of Electrical Engineering at the University of Rhode Island and a leading expert in signal processing He has received the Education Award for outstanding contributions in education and in writing scholarly books and texts from the IEEE Signal Processing society and has been listed as among the 250 most cited researchers in the world in engineering

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