

THIRD EDITION

DIGITAL **SIGNAL** PROCESSING

using MATLAB®



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Introduction to Random Signals and Applied Kalman Filtering with Matlab Exercises and Solutions Robert Grover Brown,Patrick Y. C. Hwang,1997 In this updated edition the main thrust is on applied Kalman filtering Chapters 1 3 provide a minimal background in random process theory and the response of linear systems to random inputs The following chapter is devoted to Wiener filtering and the remainder of the text deals with various facets of Kalman filtering with emphasis on applications Starred problems at the end of each chapter are computer exercises The authors believe that programming the equations and analyzing the results of specific examples is the best way to obtain the insight that is essential in engineering work International Books in Print ,1997 Book Review Index ,2004 Every 3rd issue is a quarterly cumulation **The British National Bibliography** Arthur James Wells,1996 **Whitaker's Books in Print** ,1998 *Subject Guide to Books in Print* ,2001

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