2nd Semester

STATISTICAL SIGNAL PROCESSING

Module – 1 **(9 hrs)**

Discrete Random Process: Random Process- Ensemble Average, Gaussian Process, Stationary Process, The Autocorrelation and Autocovariance Matrix, Ergodicity, White Noise, The Power Spectrom, Filtering Random Process, Special Types of Random Process-ARMV Process, AR Process, MA Process, Harmonic Process. [Read Hayes Chapter 3.3.1 – 3.3.8, 3.4, 3.6.1 – 3.6.4] Signal Modeling: Introduction, Stochastic Models- ARMA Models, AR Models, MA Models, Application: Power Spectrum Estimation. [Read Hayes Chapter 4.1, 4.7.1 – 4.7.4]

Module – 2 **(8 hrs)**

Winer Filtering: Introduction, The FIR Wiener Filter- Filtering, Linear Prediction, Noise Cancellation, IIR Wiener Filter- Noncausal IIR Wiener Filter, The Causal IIR Wiener Filter, Causal Wiener Filtering, Causal Linear Prediction, Wiener Deconvolution, Discrete Kalman Filter. [Read Hayes Chapter 7.1, 7.2.1 – 7.2.3, 7.3.1 – 7.3.5, 7.4)

Module – 3 **(10 hrs)**

Spectrum Estimation: Introduction, Nonparametric Method- The Periodogram, Performance of Periodogram. Parametric Methods- AR Spectrum Estimation, MA Spectrum Estimation, ARMA Spectrum Estimation. Frequency EstimationEigendecomposition of the Autocorrelation Matrix, MUSIC. [Read Hayes Chapter 8.1, 8.2.1, 8.2.2, 8.5.1 – 8.5.3, 8.6.1, 8.6.3]

Module – 4 **(11 hrs)**

Adaptive Filtering: Introduction, FIR Adaptive Filters- The Steepest Descent Adaptive Filter, The LMS Algorithm, Convergence of LMS Algorithm, NLMS, Noise Cancellation, LMS Based Adaptive Filter, Channel Equalization, Adaptive Recursive Filter, RLSExponentially Weighted RLS, Sliding Window RLS. [Read Hayes Chapter 9.1, 9.2.1 – 9.2.6, 9.2.9, 9.3, 9.4]

Text Book

1. Monson H. Hayes, Statistical Digital Signal Processing &Modeling, John Wiley & Sons

Reference Books

1. Steven M. Kay, Fundamentals of Statistical Signal Processing: Estimation Theory, Prentice Hal