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Linear Estimation Kailath, Sayed, and Hassibi, Princeton Hall, 2000. An Introduction to Signal Detection and Estimation by H. Vincent Poor, 2nd Edition, Springer, 1998. Prerequisites

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Designed for practicing electrical engineers, researchers, and advanced students, it is an ideal complement to Steven M. Kay's Fundamentals of Statistical Signal Processing, Vol. 1: Estimation Theory (Prentice Hall PTR, 1993, ISBN: 0-13-345711-7).

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