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Dr. Kay conducts research in mathematical statistics with applications to digital signal processing. This includes the theory of detection, estimation, time series, and spectral analysis with applications to radar, sonar, communications, image processing, speech processing, biomedical signal processing, vibration, and financial data analysis.

## Personal homepage

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The book makes extensive use of MATLAB, and program listings are included wherever appropriate. 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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