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[ECE 531: Detection and Estimation Theory](#)

The focus this week is on getting started with detection and Neyman-Pearson detection in scenarios with a finite number of possible observations. The assigned reading is Kay VII, Chapter 1 and Chapter 3.1-3.5. Week 8 screencasts and slides. Suggested practice problems: Kay VII problems 1.1, 1.2, 1.4, 1.5, and Homework 2 from 2011. Quiz 8 solution.

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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.

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