



Introduction to Spectral Analysis

By Petre Stoica, Randolph L. Moses

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This book presents an introduction to spectral analysis that is designed for either course use or self-study. Clear and concise in approach, it develops a firm understanding of tools and techniques as well as a solid background for performing research. Topics covered include nonparametric spectrum analysis (both periodogram-based approaches and filter-bank approaches), parametric spectral analysis using rational spectral models (AR, MA, and ARMA models), parametric method for line spectra, and spatial (array) signal processing. Analytical and Matlab-based computer exercises are included to develop both analytical skills and hands-on experience.

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Editorial Review

From the Publisher

This text presents an introduction to spectral analysis that is designed for either course use or self-study. Clear and concise in approach, it covers both classical and modern approaches of spectral analysis. Topics covered include nonparametric spectrum analysis (both periodogram-based approaches and filter-bank approaches), parametric spectral analysis using rational spectral models (AR, MA, and ARMA models), parametric method for line spectra, and spatial (array) signal processing. Analytical and Matlab-based computer exercises are included to develop both analytical skills and hands-on experience.

From the Back Cover

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About the Author

Petre Stoica received his PhD from the Bucharest Polytechnic Institute, Romania, and is a Professor of System Modeling at Uppsala University. He has held visiting positions at the Eindhoven University of Technology, Chalmers University of Technology, the University of Florida, and Stanford University. He has published 7 books, 10 book chapters, and some 500 technical papers. He is a Fellow of the IEEE, a Fellow of the Royal Statistical Society, and an Honorary Member of the Romanian Academy.

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