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Then if we

$$w_R(l) = \begin{cases} 1 & 0 \leq l \leq N-1 \\ 0 & \text{elsewhere} \end{cases}$$

Then the mean is equivalent to

$$E\{r_x(l)\} = \sum_{j=0}^{N-1} w_R(l) r_x(j)$$

which is the DTFT of the

product of two signals. Multiplication in the time domain is

convolution in the frequency domain,

therefore  $E\{R\}$ .



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For  $x(n) = y(n)w(n)$

where  $y(n)$  is  $y(n) = \cos$   
 $\omega_1 n + \cos(\omega_2 n + \theta)$  and  
 $w(n)$  is either a

rectangular, Hamming,  
or Blackman window,  
the goal is to determine

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the smallest window length that will allow the two frequencies to be separable in the  $|X(e^{j\omega})|^2$  plots.

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systems theory and  
statistical  
communications theory.

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processing involves: (1)  
description of a  
mathematical and  
statistical model for  
measured data,  
including models for  
sen-

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Statistical Digital Signal  
Processing and

Modeling. Wiley. ISBN  
978-0-471-59431-4.

Haykin, Simon (2002).  
Adaptive Filter Theory.

Prentice Hall. ISBN  
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(1985). Adaptive Signal

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Processing. Englewood  
Cliffs, NJ: Prentice Hall.  
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Theory", S. Kay. The function subprograms Q.m and Qinvm are required. 17. Fig77new - computes Figure 7.7 in "Fundamentals of Statistical Signal Processing: Detection Theory", S. Kay. 18. gendata - generates a complex or real AR, MA, or ARMA time series given the filter parameters and

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Many practical signals  
are random in nature or  
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