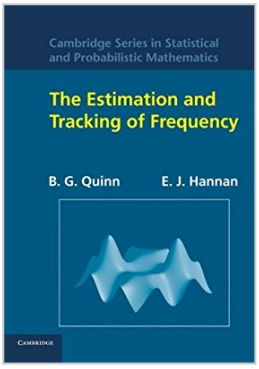

The Estimation and Tracking of Frequency (Cambridge Series in Statistical and Probabilistic Mathematics)

By B. G. Quinn, E. J. Hannan

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Many electronic and acoustic signals can be modeled as sums of sinusoids and noise. However, the amplitudes, phases and frequencies of the sinusoids are often unknown and must be estimated in order to characterize the periodicity or near-periodicity of a signal and consequently to identify its source. Quinn and Hannan present and analyze several practical techniques used for such estimation. The problem of tracking slow frequency changes of a very noisy sinusoid over time is also considered. Rigorous analyses are presented via asymptotic or large sample theory, together with physical insight. The book focuses on achieving extremely accurate estimates when the signal to noise ratio is low but the sample size is large.

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Review
"This book...can be useful to both statisticians and signal processing people." Pham Dinh Tuan, Mathematical Reviews

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