

Solutions to Steven Kay's Statistical Estimation book

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[section]

1 Introduction

This is a set of notes describing solutions to Steven Kay's book *Fundamentals of Statistical Signal Processing: Estimation Theory*. A brief review of notation is in order.

1.1 Notation

- \mathbf{I} is identity matrix.
- $\mathbf{0}$ represents a matrix or vector of all zeros.
- \mathbf{e} is a column vector of all ones.
- \mathbf{J} is exchange matrix, with 1s on the anti-diagonal and 0s elsewhere.
- \mathbf{e}_j is a column vector whose j^{th} element is 1, rest all 0.
- $\mathbf{a} \cdot \mathbf{b} \triangleq \mathbf{a}^H \mathbf{b}$ is the dot product of \mathbf{a} and \mathbf{b}
- $\frac{\partial}{\partial \mathbf{u}} f(\mathbf{t})$ is the derivative of a scalar function $f(\mathbf{t})$ depending on $M \times 1$ real vector parameter \mathbf{t} , is defined by

$$\frac{\partial}{\partial \mathbf{u}} f(\mathbf{t}) = \begin{bmatrix} \frac{\partial}{\partial t_1} f(\mathbf{t}) \\ \frac{\partial}{\partial t_2} f(\mathbf{t}) \\ \vdots \\ \frac{\partial}{\partial t_M} f(\mathbf{t}) \end{bmatrix}$$

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