

2.163J/6.455J/12.518
Sonar, Radar and Seismic
Signal Processing
Fall 2006

Problem Set 4

Issued: November 20, 2006

Due: December 8, 2006

Problem (spectral estimation using MVDR)

Estimate the PSD from the time series you were given for the quiz #2. Please note that you need to apply a correction to convert it from a power estimate to a density estimate as I discussed in class.

Problem 2.4.2 from Van Trees' book.

Problem 2.5.4 from Van Trees' book.