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Linear prediction theory has had a profound impact in the field of digital signal processing. Although the theory dates back to the early 1940s, its influence can still be seen in applications today. The theory is based on very elegant mathematics and leads to many beautiful insights into statistical signal processing.

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Time series > Linear prediction is a technique for analyzing time series; It allows us to predict future values from historical data. It is often used in digital signal processing, because it allows the future values of a signal to be estimated in terms of a linear function of past samples.

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Abstract. Linear prediction theory has had a profound impact in the field of digital signal processing. Although the theory dates back to the early 1940s, its influence can still be seen in applications today.

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Linear prediction theory has had a profound impact in the field of digital signal processing. Although the theory dates back to the early 1940s, its influence can still be seen in applications today. The theory is based on very elegant

mathematics and leads to many beautiful insights into statistical signal processing. Although prediction is only a part of the more general topics of linear estimation, filtering, and smoothing, this book focuses on linear prediction. This has enabled detailed

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Palghat P. Vaidyanathan (born in Kolkata, India on 16 October 1954) is the Kiyo and Eiko Tomiyasu Professor of Electrical Engineering at the California Institute of Technology, Pasadena, California, USA, where he teaches and leads research in the area of signal processing, especially digital signal processing (DSP), and its applications.

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For example, the theory of vector linear prediction is explained in considerable detail and so is the theory of line spectral processes. This focus and its small size make the book different from many excellent texts that cover the topic, including a few that are actually dedicated to linear prediction. There are several examples and computer-based demonstrations of the theory. Applications

P. P. Vaidyanathan - Wikipedia

Palghat P. Vaidyanathan (born in Kolkata, India on 16 October 1954) is the Kiyo and Eiko Tomiyasu Professor of Electrical Engineering at the California Institute of Technology, Pasadena, California, USA, where he teaches and leads research in the area of signal processing, especially digital signal processing (DSP), and its applications.