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Proceedings of the 17th World CongressThe International Federation of Automatic ControlSeoul Korea July 6-11 2008Design of Quadratic Estimators usingCovariance Information in LinearDiscrete-Time Stochastic SystemsSeiichi Nakamori Aurora Hermoso-CarazoJosefa Linares-P rezeDepartment of Technical Education Kagoshima UniversityKagoshima 890-0065 Japan Tel 81-992857866 e-mailnakamori edu kagoshima-u a...

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[CHAPTER 2 - DISCRETE TIME SIGNALS AND SYSTEMS](#)

2. Discrete Time Signals and Systems We will review in this chapter the basic theories of discrete time signals and systems. The relevant sections from our text are 2.0-2.5 and 2.7-2.10. The only material that may be new to you in this chapter is the section on random signals (Section 2.10 of Text)2.1 Discrete Time Signals A discrete-time (DT) signal is signal that exists at specific time instant...

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Discrete-Time Signals:Time-Domain Representation Tania Stathaki 811b t.stathaki@imperial.ac.uk What is a signal ?A signal is a function of an independentvariable such as time, distance, position,temperature, pressure, etc. ...

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If the sequence x_n of numbers is the input to a linear causal discrete time-varying system, then the output sequence y_n of numbers may be expressed as $y_n = \sum_{k=0}^n c_{nk} x_k$, $n = 0, 1, 2, \dots$ where c_{nk} is the output at time n when a unit-sample is applied at time k . Of special interest is the case where the input is equal to the exponential sequence $x_k = w^k$, $k = 0, 1, 2, \dots$. The output becomes $y_n = \sum_{k=0}^n c_{nk} w^k = w^n \sum_{k=0}^n c_{nk} w^{n-k}$.

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