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S. M. Kay, Fundamentals of Statistical Signal Processing, Vol. I: Estimation Theory, Prentice-Hall, 1993. B. Ristic, S. Arulampalam, and N. Gordon, Beyond the Kalman Filter, Artech House, 2004. Additional material: Links and references. Grading: Homeworks: 20% Midterm exam: 40% Final project: 40% (follow link for details) Homework policy: Homeworks are to be submitted at the beginning of the

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