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Recent Advances in Correlation Estimation in Multitaper Spectral Analysis

Abstract:
This presentation will overview novel methods both for the detection of certain discrete-time, non-stationary component processes and for measuring the performance of certain interpolation schemes. Multitaper spectral analysis is a branch of statistical signal processing, important for the study of discrete-time, response series which have been generated by natural phenomena. The presentation will overview some novel correlation detectors in multitaper spectral analysis. Their design is inspired by recent advances in the field of the correlation analysis of complex-valued random vectors.