

Errata for *Spectral Analysis of Signals*, by P. Stoica and R. Moses

First Printing

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- **Page 22:** In Problem C1.14(a), the Matlab command should be `semilogx(sort(phi), [1/m:1/m:1])`.
- **Page 42:** Table 2.1, the last cos for the Blackman window should have a factor $2\pi k$:

$$w(k) = 0.42 + 0.5 \cos\left(\frac{\pi k}{M-1}\right) + 0.08 \cos\left(\frac{2\pi k}{M-1}\right)$$

- **Page 54:** The equation on lines 1–2 should read $S \simeq 2N/M$.
- **Page 98:** Line 2 should read “and the *postwindow method* uses $N_1 = n + 1$ and $N_2 = N + n$.”
- **Page 147:** Equation (3.10.14) should read

$$-2 \ln p_n(y, \hat{\theta}^n) = N \ln \hat{\sigma}_n^2 + \text{constant}$$

- **Page 215:** Equation (4.10.13) should read

$$-2 \ln p_n(y, \hat{\theta}^n) = N \ln \hat{\sigma}_n^2 + \text{constant}$$