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Thomas Kailath (born June 7, 1935) is an electrical engineer, information theorist, control engineer, entrepreneur and the Hitachi America Professor of Engineering, Emeritus, at Stanford University. Professor Kailath has authored several books, including the well-known book Linear Systems, which ranks as one of the most referenced books in the field of linear systems. In 2012, Kailath was awarded the National Medal of Science, presented by President Barack Obama in 2014 for "transformative contr

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T. Kailath. Linear Estimation for Stationary and Near-Stationary Processes. In T. Kailath, ed., Modern Signal Processing, pp. 59-128. Springer-Verlag, 1985. M. Wax and T. Kailath. Detection of Signals by Information Theoretic Criteria IEEE Trans. on Acoustics, Speech, Signal Processing, 33(2):387-392, April 1985

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As another reviewer noted, Kailath's style is a bit hard to follow, so unless you're already familiar with some concepts from theoretical linear algebra, systems, and/or control theory, I would not recommend using this book alone as an intro to Linear Systems Theory.

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