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Generalized Sparse Covariance-based Estimation

Johan Swärd, Stefan I. Adalbjörnsson, Andreas Jakobsson

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Highlights

- Generalization of the SPICE estimator, allowing for different norms on the signal and noise parameters.
- The generalized SPICE estimator is shown to be sparser than the original SPICE formulation and yields better estimates.
- Providing a computationally efficient implementation of the proposed method.
- Deriving connection between the generalized SPICE estimator and different penalized regression problems.
- For the sinusoidal case, an off-the grid problem formulation is provided.

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