# REGULARIZATION OF KERNELS FOR ESTIMATION OF THE WIGNER SPECTRUM OF GAUSSIAN STOCHASTIC PROCESSES

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*Abstract:* We study estimation of the Wigner time-frequency spectrum of Gaussian stochastic processes. Assuming the covariance belongs to the Feichtinger algebra, we construct an estimation kernel that gives a mean square error arbitrarily close to the infimum over kernels in the Feichtinger algebra.

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