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understanding of signal detection and estimation, including problems and solutions for each chapter. Signal detection plays an important role in fields such as radar, sonar, digital communications, image processing, and failure detection. The book explores both Gaussian detection and detection of

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k = 1, the likelihood equation yields the solution θ ˆ ML(y) = 1 n n k=1 y2 k −1, which is seen to yield a maximum of the likelihood function. d. We have E θ θ ˆ ML(Y) = 1 n n k=1 E θ Y2 k −1= θ. Similarly, since the Y k s are independent, Var θ θ ˆ ML(Y = 1 n 2 nn k=1 Var θ Y2 k = 1 n 2 k=1 2(!+ θ)2 = 2(1+ θ) n.

An Introduction to Signal Detection and Estimation ...

This book is primarily designed for the study of statistical signal detection and parameter estimation. Such concepts require a good knowledge of the fundamental notions on probability, random variables, and stochastic processes. In Chapter 1, we present concepts on probability and random variables.

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Introduction to Signal Estimation and Detection Theory. February 22, 2019 by 3200 Creative. This series of six lessons introduces you to the principles of signal estimation and signal detection or hypothesis testing. You will the maximum

likelihood criterion for estimation and how to classify different types of hypothesis tests and the metrics used to characterize the performance of detectors such as the probability of correct detection and the receiver operating characteristic or ROC.

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An introduction to signal detection and estimation vincent ...
Louis L. Scharf and Cedric Demeure, Statistical Signal Processing: Detection, Estimation, and Time Series Analysis Carl Helstrom, Elements of Signal Detection and Estimation . Notes: I will follow the course textbooks fairly closely, using a mixture of slides (highlighting the main points and with nice illustrations) and more in-depth blackboard derivations/proofs in class.

UIC - Electrical and Computer Engineering

Lecture 11: Dynamic Parameter Estimation: The Kalman-Bucy Filter. Lecture 12: Linear Estimation and Causal Wiener-Kolmogorov Filtering. Corrected slides (just slide 12 changed) uploaded on 19-Apr-2009. Lecture 13: Sequential Detection of Discrete-Time Signals. Also, course evaluations will be distributed in this lecture. homework and solutions

spinlab: The Signal Processing and Information Networking ...

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The purpose of this book is to introduce the reader to the basic theory of signal detection and estimation. It is assumed that the reader has a working knowledge of applied probabil ity and random processes such as that taught in a typical first-semester graduate engineering course on these subjects.

An Introduction to Signal Detection and Estimation | H ...

[2] H. L. Van Trees, "Detection, Estimation, and Modulation Theory, Part I," John Wiley, 1968. Problem Sets Problem Set 1 Solution to Problem Set 1 Problem Set 2

Solution to Problem Set 2 Problem Set 3 Solution to Problem Set 3 Problem Set 4 Solution to Problem Set 4 Problem Set 5 Solution to Problem Set 5 Problem Set 6 Solution to Problem Set 6

EE5130 Detection and Estimation Theory

About this Textbook. This new textbook is for contemporary signal detection and parameter estimation courses offered at the advanced undergraduate and graduate levels. It presents a unified treatment of detection problems arising in radar/sonar signal processing and modern digital communication systems. The material is comprehensive in scope and addresses signal processing and communication applications with an emphasis on fundamental principles.

Principles of Signal Detection and Parameter Estimation ...

4) An Introduction to Signal Detection and Estimation, Vincent Poor, 2nd ed., 1994 5) Mathematical Methods and Algorithms for Signal Processing , Todd Moon and Wynn Stirling, 2000. Topics to be covered : Theoretical aspects of estimation, filtering, and detection, including most of the material in the course packet.

EECS 564: Estimation, Filtering, and Detection.

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The purpose of this book is to introduce the reader to the basic theory of signal detection and estimation. It is assumed that the reader has a working knowledge of applied probabil ity and random processes such as that taught in a typical first-semester graduate engineering course on these subjects. This material is covered, for example, in the book by Wong (1983) in this series. More advanced concepts in these areas are introduced where needed, primarily in Chapters VI and VII, where continuous-time problems are treated. This book is adapted from a one-semester, second-tier graduate course taught at the University of Illinois. However, this material can also be used for a shorter or first-tier course by restricting coverage to Chapters I through V, which for the most part can be read with a background of only the basics of applied probability, including random vectors and conditional expectations. Sufficient background for the latter option is given for exam pIe in the book by Thomas (1986), also in this series.

This textbook provides a comprehensive and current understanding of signal detection and estimation, including problems and solutions for each chapter. Signal detection plays an important role in fields such as radar, sonar, digital communications, image processing, and failure detection. The book explores both

Gaussian detection and detection of Markov chains, presenting a unified treatment of coding and modulation topics. Addresses asymptotic of tests with the theory of large deviations, and robust detection. This text is appropriate for students of Electrical Engineering in graduate courses in Signal Detection and Estimation.

This newly revised edition of a classic Artech House book provides you with a comprehensive and current understanding of signal detection and estimation. Featuring a wealth of new and expanded material, the second edition introduces the concepts of adaptive CFAR detection and distributed CA-CFAR detection. The book provides complete explanations of the mathematics you need to fully master the material, including probability theory, distributions, and random processes.

Gets you quickly up to speed with the theoretical and practical aspects of free space optical systems engineering design and analysis One of today's fastest growing system design and analysis disciplines is free space optical systems engineering for communications and remote sensing applications. It is concerned with creating a light signal with certain characteristics, how this signal is affected and changed by the medium it traverses, how these effects can be mitigated both pre- and post-detection, and if after detection, it can be differentiated from noise under a certain standard, e.g., receiver operating characteristic. Free space optical systems engineering is a complex process to design against and analyze. While there are several good introductory texts devoted to key aspects of optics—such as lens design, lasers,

detectors, fiber and free space, optical communications, and remote sensing—until now, there were none offering comprehensive coverage of the basics needed for optical systems engineering. If you're an upper-division undergraduate, or first-year graduate student, looking to acquire a practical understanding of electro-optical engineering basics, this book is intended for you. Topics and tools are covered that will prepare you for graduate research and engineering in either an academic or commercial environment. If you are an engineer or scientist considering making the move into the opportunity rich field of optics, this all-in-one guide brings you up to speed with everything you need to know to hit the ground running, leveraging your experience and expertise acquired previously in alternate fields. Following an overview of the mathematical fundamentals, this book provides a concise, yet thorough coverage of, among other crucial topics: Maxwell Equations, Geometrical Optics, Fourier Optics, Partial Coherence theory Linear algebra, Basic probability theory, Statistics, Detection and Estimation theory, Replacement Model detection theory, LADAR/LIDAR detection theory, optical communications theory Critical aspects of atmospheric propagation in real environments, including commonly used models for characterizing beam, and spherical and plane wave propagation through free space, turbulent and particulate channels Lasers, blackbodies/graybodies sources and photodetectors (e.g., PIN, ADP, PMT) and their inherent internal noise sources The book provides clear, detailed discussions of the basics for free space optical systems design and analysis, along with a wealth of worked examples and practice problems—found throughout the book and on a companion website. Their

intent is to help you test and hone your skill set and assess your comprehension of this important area. Free Space Optical Systems Engineering is an indispensable introduction for students and professionals alike.

Essential background reading for engineers and scientists working in such fields as communications, control, signal, and image processing, radar and sonar, radio astronomy, seismology, remote sensing, and instrumentation. The book can be used as a textbook for a single course, as well as a combination of an introductory and an advanced course, or even for two separate courses, one in signal detection, the other in estimation.

A mathematically accessible textbook introducing all the tools needed to address modern inference problems in engineering and data science.

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Stochastic Processes 2.1 Chapter Highlights 2.2 Stationary Processes 2.3 Cyclostationary Processes 2.4 Averages and Ergodicity 2.5 Autocorrelation Function 2.6 Power Spectral Density 2.7 Discrete-Time Stochastic Processes 2.8 Spatial Stochastic Processes 2.9 Random Signals 2.10 Bibliographical Notes 2.11 Problems Chapter 3 Signal Representations and Statistics 3.1 3.2 Relationship of Power Spectral Density and Autocorrelation Function 3.3 Sampling Theorem 3.4 Linear Time-Invariant and Linear Shift-Invariant Systems 3.5 Bandpass Signal Representations 3.6 Bibliographical Notes 3.7 Problems Part II Detection Chapters Chapter 4 Single Sample Detection of Binary Hypotheses 4.1 Chapter Highlights 4.2 Hypothesis Testing and the MAP Criterion 4.3 Bayes Criterion 4.4 Minimax Criterion 4.5 Neyman-Pearson Criterion 4.6 Summary of Detection-Criterion Results Used in Chapter 4 Examples 4.7 Sequential Detection 4.8 Bibliographical Notes 4.9 Problems Chapter 5 Multiple Sample Detection of Binary Hypotheses 5.1 Chapter Highlights 5.2 Examples of Multiple Measurements 5.3 Bayes Criterion 5.4 Other Criteria 5.5 The Optimum Digital Detector in Additive Gaussian Noise 5.6 Filtering Alternatives 5.7 Continuous Signals-White Gaussian Noise 5.8 Continuous Signals-Colored Gaussian Noise 5.9 Performance of Binary Receivers in AWGN 5.10 Further Receiver-Structure Considerations 5.11 Sequential Detection and Performance 5.12 Bibliographical Notes 5.13 Problems Chapter 6 Detection of Signals with Random Parameters 6.1 Chap.

This textbook provides a comprehensive and current understanding of signal

detection and estimation, including problems and solutions for each chapter. Signal detection plays an important role in fields such as radar, sonar, digital communications, image processing, and failure detection. The book explores both Gaussian detection and detection of Markov chains, presenting a unified treatment of coding and modulation topics. Addresses asymptotic of tests with the theory of large deviations, and robust detection. This text is appropriate for students of Electrical Engineering in graduate courses in Signal Detection and Estimation.