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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.

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$k = 1$, the likelihood equation yields the solution $\hat{ML}(y) = \prod_{k=1}^n y^{2k} - 1$, which is seen to yield a maximum of the likelihood function. d. We have $E \hat{ML}(Y) = \prod_{k=1}^n E Y^{2k} - 1 = \dots$. Similarly, since the Y_k s are independent, $\text{Var} \hat{ML}(Y) = \prod_{k=1}^n \text{Var} Y^{2k} = \prod_{k=1}^n 2(1 + \dots)^2 = 2(1 + \dots)^n$.

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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

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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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Poor, An Introduction to Signal Detection and Estimation • Kailath, Hassibi and Sayed, Linear Estimation • Other references will be ...

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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.

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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

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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 probability 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~~

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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,

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including most of the material in the course packet.

~~EECS 564: Estimation, Filtering, and Detection.~~

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