

Book Reviews

Estimation Theory with Applications to Communication and Control—Andrew P. Sage and James L. Melsa (New York: McGraw-Hill, 1971, 529 pp.)

The preface of this book states that "this text provides a comprehensive treatment of estimation theory with applications to communications and control." Further, the statement is made that "the text is written by engineers for engineers." The book achieves these stated goals and is quite adequate for a course in estimation theory or a text for the practicing research engineer.

The first chapter briefly introduces estimation theory and outlines the material presented in succeeding chapters. Chapters 2, 3, and the first half of 4 provide a general review of probability theory, random variables, and stochastic processes with emphasis on Gaussian processes. They are well written (as are the remaining chapters) and are necessary background for the development of estimation theory. The basic concepts of probability are dealt with in Chapter 2, including algebraic operations on random variables and expectations. Chapter 3 extends the probability theory concepts into the study of stochastic processes. The format is that of a review with the exception of a very important and detailed section on linear system responses. The first part of Chapter 4 delineates some special concepts involving Gauss-Markov processes. The central limit theorem is developed along with multivariate Gaussian processes. A person well grounded in probability theory can eliminate the reading of these chapters.

Chapter 5 develops decision theory using both Bayes risk and Neyman-Pearson criterion. Two sections are devoted to sequential detection theory and point out the close relationship between estimation and decision theory.

The most important material in the book is contained in Chapters 6-9. Bayesian estimation theory is developed along with maximum likelihood methods in Chapter 6. Sections on pseudo-Bayes estimators, error analysis, and least-squares curve fitting are given. This chapter provides an excellent introduction to the subject of estimation theory, and the relationships presented are fundamental to the understanding of modern estimation theory in the remainder of the text. Chapter 7 gives a clear and concise presentation of the basic development of the discrete and continuous Kalman filter. Its relationship to the Wiener filter is detailed and the asymptotic behavior discussed. Chapter 8 extends the optimum linear filter to include colored noise inputs, prediction algorithms, and fixed-point, fixed-lag, and fixed-interval smoothing algorithms. An error and sensitivity analysis is conducted in some detail and the divergence problem is discussed. Chapter 9 gives explicit consideration to problems in nonlinear estimation. The approach develops around a derived modified Fokker-Planck equation. Maximum *a posteriori* estimation algorithms for both the discrete and continuous cases are derived along with a linearized Kalman filter. Comparisons of the various algorithms are made, and as an extension nonlinear smoothing algorithms are developed.

Overall the book represents an excellent contribution to the estimation theory area. Many example problems are given that provide varied applications in the communication and control fields. Some mathematical rigor is ignored, but the general presentation of the material is clear and concise, and the title adequately describes its contents.

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Diakoptics and Networks—Harvey H. Happ (New York: Academic Press, 1971, 312 pp.)

The principal content of this book is the exposition of the contour theory of networks. While some of the material is contained in the author's series of papers in the IEEE TRANSACTIONS ON POWER APPARATUS AND SYSTEMS, this book is the first comprehensive treatment of the contour theory as developed and applied by Happ. It consolidates the published material and gives greater theoretical detail, covering more general combinations of network excitations than those needed in the analysis of power systems.

The contour theory of networks leads to a class of orthogonal linear transformations which transform the fundamental branch (or primitive) Ohm's law equations of the network into a new set of equations incorporating Kirchhoff's laws which can be solved for all network currents and voltages for any given excitation. These new equations relate currents following specified open and closed contours through the network to the voltages measured along these contours. The solution algorithms derived from the contour theory and the associated orthogonal transformations encompass the commonly used solution algorithms based on singular connection matrices. The well-known singular connection matrices, such as those relating node currents to branch currents or loop voltages to branch voltages, are shown to be submatrices of the orthogonal transformation matrices. The use of the contour theory and orthogonal transformations serves to unify a large body of material on network solution techniques.

The author gives careful attention to the relationship between the way in which the contours are routed through the graph of the network and the location of the current and voltage sources in the network. It is pointed out that the characteristics of the network in terms of its open and closed path contour equations depend not only on the interconnection of the branches, but also on the location of the current and voltage sources in relation to the location of the contours. This point is of great importance to the designer of network solution programs for digital computers because the efficiency of computation can be significantly enhanced by taking proper advantage of both network topology and source locations when selecting contours and setting up the network equations.

While the orthogonal network theory gives a useful and instructive unification of network solution techniques in general, the principal application covered by Happ in this book is the development of piecewise network solution algorithms or diakoptics.

In piecewise-solution algorithms a large network is solved by dividing it into several smaller networks, solving each subnetwork independently, and then applying a final "correction" to the independent solutions to account for the presence of interconnections between the subnetworks. The piecewise-solution methods outlined in this book follow from a special selection of open and closed path contours in the network and are of closed-form type, with no iterations being needed to satisfy conditions at the boundaries between subnetworks. The treatment of diakoptics in this monograph is brief and serves to point out the application of the theory, but not to give complete procedural details of piecewise algorithms.

The general organization and manner of presentation used by the author are theoretical in nature. Numerical examples and problems are included, and a number of figures have been used to illustrate the construction of the network transformation matrices, but there are no flow

Estimation Theory With Applications To Communications And Control

Richard Poisel



Estimation Theory With Applications To Communications And Control:

Estimation Theory with Applications to Communications and Control Andrew P. Sage, 1971 Much current interest in the areas of communication and control is devoted to a study of estimation theory This text provides a comprehensive treatment of estimation theory which should be suitable for graduate level engineers There are nine chapters in the text Introduction to Estimation Theory Review of Probability Theory and Random Variables Stochastic Processes Gauss Markov Processes and Stochastic Differential Equations Decision Theory Basic Estimation Theory The Optimum Linear Filter Extensions of the Optimum Linear Filter Nonlinear Estimation Author *Estimation Theory with Applications to Communications and Control [by] Andrew P. Sage [and] James L. Melsa* Andrew P. Sage, 1971 *Estimation Theory with Applications to Communication and Control* , Solutions Manual to Accompany , 1971 **NASA Conference Publication** , 1977 *Lessons in Estimation Theory for Signal Processing, Communications, and Control* Jerry M. Mendel, 1995-03-14 Estimation theory is a product of need and technology As a result it is an integral part of many branches of science and engineering To help readers differentiate among the rich collection of estimation methods and algorithms this book describes in detail many of the important estimation methods and shows how they are interrelated Written as a collection of lessons this book introduces readers to the general field of estimation theory and includes abundant supplementary material **NBS Special Publication** , 1979 **Model-Based Signal Processing** James V. Candy, 2005-10-27 A unique treatment of signal processing using a model based perspective Signal processing is primarily aimed at extracting useful information while rejecting the extraneous from noisy data If signal levels are high then basic techniques can be applied However low signal levels require using the underlying physics to correct the problem causing these low levels and extracting the desired information Model based signal processing incorporates the physical phenomena measurements and noise in the form of mathematical models to solve this problem Not only does the approach enable signal processors to work directly in terms of the problem's physics instrumentation and uncertainties but it provides far superior performance over the standard techniques Model based signal processing is both a modeler's as well as a signal processor's tool Model Based Signal Processing develops the model based approach in a unified manner and follows it through the text in the algorithms examples applications and case studies The approach coupled with the hierarchy of physics based models that the author develops including linear as well as nonlinear representations makes it a unique contribution to the field of signal processing The text includes parametric e.g. autoregressive or all pole sinusoidal wave based and state space models as some of the model sets with its focus on how they may be used to solve signal processing problems Special features are provided that assist readers in understanding the material and learning how to apply their new knowledge to solving real life problems Unified treatment of well known signal processing models including physics based model sets Simple applications demonstrate how the model based approach works while detailed case studies demonstrate problem solutions in their

entirety from concept to model development through simulation application to real data and detailed performance analysis. Summaries provided with each chapter ensure that readers understand the key points needed to move forward in the text as well as MATLAB r Notes that describe the key commands and toolboxes readily available to perform the algorithms discussed. References lead to more in depth coverage of specialized topics. Problem sets test readers knowledge and help them put their new skills into practice. The author demonstrates how the basic idea of model based signal processing is a highly effective and natural way to solve both basic as well as complex processing problems. Designed as a graduate level text, this book is also essential reading for practicing signal processing professionals and scientists who will find the variety of case studies to be invaluable. An Instructor s Manual presenting detailed solutions to all the problems in the book is available from the Wiley editorial department.

Bayesian Signal Processing James V. Candy, 2011-09-20. New Bayesian approach helps you solve tough problems in signal processing with ease. Signal processing is based on this fundamental concept: the extraction of critical information from noisy uncertain data. Most techniques rely on underlying Gaussian assumptions for a solution, but what happens when these assumptions are erroneous? Bayesian techniques circumvent this limitation by offering a completely different approach that can easily incorporate non Gaussian and nonlinear processes along with all of the usual methods currently available. This text enables readers to fully exploit the many advantages of the Bayesian approach to model based signal processing. It clearly demonstrates the features of this powerful approach compared to the pure statistical methods found in other texts. Readers will discover how easily and effectively the Bayesian approach coupled with the hierarchy of physics based models developed throughout can be applied to signal processing problems that previously seemed unsolvable. Bayesian Signal Processing features the latest generation of processors: particle filters that have been enabled by the advent of high speed high throughput computers. The Bayesian approach is uniformly developed in this book s algorithms, examples, applications, and case studies. Throughout this book, the emphasis is on nonlinear non Gaussian problems; however, some classical techniques e.g. Kalman filters, unscented Kalman filters, Gaussian sums, grid based filters, et al are included to enable readers familiar with those methods to draw parallels between the two approaches. Special features include Unified Bayesian treatment starting from the basics: Bayes s rule to the more advanced Monte Carlo sampling, evolving to the next generation techniques: sequential Monte Carlo sampling. Incorporates classical Kalman filtering for linear, linearized, and nonlinear systems; modern unscented Kalman filters; and the next generation Bayesian particle filters. Examples illustrate how theory can be applied directly to a variety of processing problems. Case studies demonstrate how the Bayesian approach solves real world problems in practice. MATLAB notes at the end of each chapter help readers solve complex problems using readily available software commands and point out software packages available. Problem sets test readers knowledge and help them put their new skills into practice. The basic Bayesian approach is emphasized throughout this text in order to enable the processor to rethink the approach to formulating and solving signal processing problems from the Bayesian perspective. This

text brings readers from the classical methods of model based signal processing to the next generation of processors that will clearly dominate the future of signal processing for years to come With its many illustrations demonstrating the applicability of the Bayesian approach to real world problems in signal processing this text is essential for all students scientists and engineers who investigate and apply signal processing to their everyday problems *Signal Processing* James Vincent Candy,2024-10-15 Separate signals from noise with this valuable introduction to signal processing by applied decomposition The decomposition of complex signals into the sub signals or individual components is a crucial tool in signal processing It allows each component of a signal to be analyzed individually enables the signal to be isolated from noise and processed in full Decomposition processes have not always been widely adopted due to the difficult underlying mathematics and complex applications This text simplifies these obstacles *Signal Processing An Applied Decomposition Approach* demystifies these tools from a model based perspective This offers a mathematically informed step by step analysis of the process by breaking down a composite signal system into its constituent parts while introducing both fundamental concepts and advanced applications This comprehensive approach addresses each of the major decomposition techniques making it an indispensable addition to any library specializing in signal processing Signal Processing readers will find Signal decomposition techniques developed from the data based spectral based and model based perspectives incorporate statistical approaches PCA ICA Singular Spectrum spectral approaches MTM PHD MUSIC and model based approaches EXP LATTICE SSP In depth discussion of topics includes signal system estimation and decomposition time domain and frequency domain techniques systems theory modal decompositions applications and many more Numerous figures examples and tables illustrating key concepts and algorithms are developed throughout the text Includes problem sets case studies real world applications as well as MATLAB notes highlighting applicable commands Signal Processing is ideal for engineering and scientific professionals as well as graduate students seeking a focused text on signal system decomposition with performance metrics and real world applications *Detection Theory* Ralph D. Hippenstiel,2017-12-19 Using simplified notation and a practical approach *Detection Theory Applications and Digital Signal Processing* introduces the principles of detection theory the necessary mathematics and basic signal processing methods along with some recently developed statistical techniques Throughout the book the author keeps the needs of practicing engineers firmly in mind His presentation and choice of topics allows students to quickly become familiar with the detection and signal processing fields and move on to more advanced study and practice The author also presents many applications and wide ranging examples that demonstrate how to apply the concepts to real world problems **Model-Based Processing** James V. Candy,2019-03-15 A bridge between the application of subspace based methods for parameter estimation in signal processing and subspace based system identification in control systems *Model Based Processing An Applied Subspace Identification Approach* provides expert insight on developing models for designing model based signal processors MBSP employing subspace identification techniques to achieve model based

identification MBID and enables readers to evaluate overall performance using validation and statistical analysis methods Focusing on subspace approaches to system identification problems this book teaches readers to identify models quickly and incorporate them into various processing problems including state estimation tracking detection classification controls communications and other applications that require reliable models that can be adapted to dynamic environments The extraction of a model from data is vital to numerous applications from the detection of submarines to determining the epicenter of an earthquake to controlling an autonomous vehicles all requiring a fundamental understanding of their underlying processes and measurement instrumentation Emphasizing real world solutions to a variety of model development problems this text demonstrates how model based subspace identification system identification enables the extraction of a model from measured data sequences from simple time series polynomials to complex constructs of parametrically adaptive nonlinear distributed systems In addition this resource features Kalman filtering for linear linearized and nonlinear systems modern unscented Kalman filters as well as Bayesian particle filters Practical processor designs including comprehensive methods of performance analysis Provides a link between model development and practical applications in model based signal processing Offers in depth examination of the subspace approach that applies subspace algorithms to synthesized examples and actual applications Enables readers to bridge the gap from statistical signal processing to subspace identification Includes appendices problem sets case studies examples and notes for MATLAB Model Based Processing An Applied Subspace Identification Approach is essential reading for advanced undergraduate and graduate students of engineering and science as well as engineers working in industry and academia

Signal Processing Nirode C. Mohanty, 2012-12-06 Signal processing arises in the design of such diverse systems as communications sonar radar electrooptical navigation electronic warfare and medical imaging systems It is also used in many physical sciences such as geophysics acoustics and meteorology among many others The common theme is to extract and estimate the desired signals which are mixed with a variety of noise sources and disturbances Signal processing involves system analysis random processes statistical inferences and software and hardware implementation The purpose of this book is to provide an elementary informal introduction as well as a comprehensive account of principles of random signal processing with emphasis on the computational aspects This book covers linear system analysis probability theory random signals spectral analysis estimation filtering and detection theory It can be used as a text for a course in signal processing by undergraduates and beginning graduate students in engineering and science and also by engineers and scientists engaged in signal analysis filtering and detection Part of the book has been used by the author while teaching at the State University of New York at Buffalo and California State University at Long Beach An attempt has been made to make the book self contained and straight forward with the hope that readers with varied backgrounds can appreciate and apply principles of signal processing Chapter 1 provides a brief review of linear analysis of deterministic signals

Fundamentals of Signal

Processing in Metric Spaces with Lattice Properties Andrey Popoff, 2017-11-03 Exploring the interrelation between information theory and signal processing theory the book contains a new algebraic approach to signal processing theory Readers will learn this new approach to constructing the unified mathematical fundamentals of both information theory and signal processing theory in addition to new methods of evaluating quality indices of signal processing The book discusses the methodology of synthesis and analysis of signal processing algorithms providing qualitative increase of signal processing efficiency under parametric and nonparametric prior uncertainty conditions Examples are included throughout the book to further emphasize new material

Smoothing, Filtering and Prediction Garry Einicke, 2012-02-24 This book describes the classical smoothing filtering and prediction techniques together with some more recently developed embellishments for improving performance within applications It aims to present the subject in an accessible way so that it can serve as a practical guide for undergraduates and newcomers to the field The material is organised as a ten lecture course The foundations are laid in Chapters 1 and 2 which explain minimum mean square error solution construction and asymptotic behaviour Chapters 3 and 4 introduce continuous time and discrete time minimum variance filtering Generalisations for missing data deterministic inputs correlated noises direct feedthrough terms output estimation and equalisation are described Chapter 5 simplifies the minimum variance filtering results for steady state problems Observability Riccati equation solution convergence asymptotic stability and Wiener filter equivalence are discussed Chapters 6 and 7 cover the subject of continuous time and discrete time smoothing The main fixed lag fixed point and fixed interval smoother results are derived It is shown that the minimum variance fixed interval smoother attains the best performance Chapter 8 attends to parameter estimation As the above mentioned approaches all rely on knowledge of the underlying model parameters maximum likelihood techniques within expectation maximisation algorithms for joint state and parameter estimation are described Chapter 9 is concerned with robust techniques that accommodate uncertainties within problem specifications An extra term within Riccati equations enables designers to trade off average error and peak error performance Chapter 10 rounds off the course by applying the afore mentioned linear techniques to nonlinear estimation problems It is demonstrated that step wise linearisations can be used within predictors filters and smoothers albeit by forsaking optimal performance guarantees

Aerospace Navigation Systems Alexander V. Nebylov, Joseph Watson, 2016-05-24 Compiled by leading authorities *Aerospace Navigation Systems* is a compendium of chapters that present modern aircraft and spacecraft navigation methods based on up to date inertial satellite map matching and other guidance techniques Ranging from the practical to the theoretical this book covers navigational applications over a wide range of aerospace vehicles including aircraft spacecraft and drones both remotely controlled and operating as autonomous vehicles It provides a comprehensive background of fundamental theory the utilisation of newly developed techniques incorporates the most complex and advanced types of technical innovation currently available and presents a vision for future developments Satellite Navigation

Systems SNS long range navigation systems short range navigation systems and navigational displays are introduced and many other detailed topics include Radio Navigation Systems RNS Inertial Navigation Systems INS Homing Systems Map Matching and other correlated extremalsystems and both optimal and sub optimal filtering in integrated navigation systems

Electronic Warfare Target Location Methods, Second Edition Richard Poisel, 2012 Worldwide growth of space communications has caused a rapid increase in the number of satellites operating in geostationary orbits causing overcrowded orbits This practical resource is designed to help professionals overcome this problem This timely book provides a solid understanding of the use of radio interferometers for tracking and monitoring satellites in overcrowded environments Practitioners learn the fundamentals of radio interferometer hardware including antennas receiving equipment signal processing and phase detection and measurement accuracies This in depth volume describes the nature of the targets to be tracked by the interferometer helping to clarify the movement of target satellites and what specific information has to be caught by the interferometer Additionally engineers find details on applications to practical cases of satellite tracking covering different types of interferometers recent technical developments orbital monitoring and safety control Analytical Methods for Safeguards and Accountability Measurements of Special Nuclear Materials H. Thomas Yolken, John E. Bullard, 1978 **Applied Mechanics Reviews**, 1973 *Proceedings of the Nineteenth Midwest Symposium on Circuits and Systems, August 16-17, 1976, the University of Wisconsin, Milwaukee* J. D. McPherson, 1976

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