An Introduction to Signal Detection and Estimation – Second Edition
Chapter IV: Selected Solutions

H. V. Poor
Princeton University

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Exercise 1:

a.

$$\hat{\theta}_{MAP}(y) = \arg \left[\max_{1 < \theta \le e} \log \theta - \theta |y| - \log \theta \right] = 1.$$

b.

$$\hat{\theta}_{MMSE}(y) = \frac{\int_1^e \theta e^{-\theta|y|} d\theta}{\int_1^e e^{-\theta|y|} d\theta} = \frac{1}{|y|} + \frac{e^{-|y|} - e^{1-e|y|}}{e^{-|y|} - e^{-e|y|}}$$

Exercise 3:

$$w(\theta|y) = \frac{\theta^y e^{-\theta} e^{-\alpha\theta}}{\int_0^\infty \theta^y e^{-\theta} e^{-\alpha\theta} d\theta} = \frac{\theta^y e^{-(\alpha+1)\theta}(1+\alpha)^{y+1}}{y!}.$$

So:

$$\hat{\theta}_{MMSE}(y) = \frac{1}{y!} \int_0^\infty \theta^{y+1} e^{-(\alpha+1)\theta} d\theta (1+\alpha)^{y+1} = \frac{y+1}{\alpha+1};$$

$$\hat{\theta}_{MAP}(y) = \arg \left[\max_{\theta > 0} y \log \theta - (\alpha+1)\theta \right] = \frac{y}{\alpha+1};$$

and $\hat{\theta}_{ABS}(y)$ solves

$$\int_0^{\hat{\theta}_{ABS}(y)} w(\theta|y) d\theta = \frac{1}{2}$$

which reduces to

$$\sum_{k=0}^{y} \frac{\left[\hat{\theta}_{ABS}(y)\right]^k}{k!} = \frac{1}{2} e^{\hat{\theta}_{ABS}(y)}.$$

Note that the series on the left-hand side is the truncated power series expansion of $\exp\{\hat{\theta}_{ABS}(y)\}$ so that the $\hat{\theta}_{ABS}(y)$ is the value at which this truncated series equals half of its untruncated value when the truncation point is y.

Introduction To Signal Detection And Estimation

Manel Martínez-Ramón,Arjun Gupta,José Luis Rojo-Álvarez,Christos G. Christodoulou

Introduction To Signal Detection And Estimation:

An Introduction to Signal Detection and Estimation H. Vincent Poor,2013-06-29 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

Signal Detection and Estimation Mourad Barkat,2005 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   Elements of Signal Detection and Estimation Carl W. Helstrom,1995 This volume provides an introduction to signal detection theory a subject fundamental to the design of detectors of weak signals in the presence of random noise and in particular to the design of optimal and near optimal receivers of communication radar sonar and optical signals   **Fundamentals of Signal Processing in Generalized Metric Spaces** Andrey Popoff,2022-04-19 Exploring the interrelations between generalized metric spaces lattice ordered groups and order statistics the book contains a new algebraic approach to Signal Processing Theory It describes mathematical concepts and results important in the development analysis and optimization of signal processing algorithms intended for various applications The book offers a solution of large scale Signal Processing Theory problems of increasing both signal processing efficiency under prior uncertainty conditions and signal processing rate that is provided by multiplication free signal processing algorithms based on lattice ordered group operations From simple basic relationships to computer simulation the text covers a wide range of new mathematical techniques essential for understanding the proposed signal processing algorithms developed for solving the following problems signal parameter and spectral estimation signal filtering detection classification and resolution array signal processing demultiplexing and demodulation in multi channel communication systems and multi station networks wavelet analysis of 1D 2D signals Along with discussing mathematical aspects each chapter presents examples illustrating operation of signal processing algorithms developed for various applications The book helps readers understand relations between known classic and obtained results as well as recent research trends in Signal Processing

Theory and its applications providing all necessary mathematical background concerning lattice ordered groups to prepare readers for independent work in the marked directions including more advanced research and development   Signal and Image Processing in Navigational Systems Vyacheslav Tuzlukov,2018-10-03 Classical and modern theories have given us a degree of noise immunity by defining the sufficient statistic of the mean of the likelihood function The generalized theory moves beyond these limitations to determine the jointly sufficient statistics of the mean and variance of the likelihood function Signal and Image Processing in Navigational Systems introduces us to the generalized approach and then delves rigorously into the theory and practical applications of this approach This volume represents the most in depth discussion of the generalized approach to date providing many examples and computer models to demonstrate how this approach raises the upper limits of noise immunity for navigation systems leading to better detection performances This book is vital for signal and image processing experts radar communications acoustics and navigational systems designers as well as professionals in the fields of statistical pattern recognition biomedicine astronomy and robotics who wish to extend the boundaries of noise immunity and improve qualitative performance of their systems   *Digital Signal Processing Fundamentals* Vijay Madisetti,2017-12-19 Now available in a three volume set this updated and expanded edition of the bestselling The Digital Signal Processing Handbook continues to provide the engineering community with authoritative coverage of the fundamental and specialized aspects of information bearing signals in digital form Encompassing essential background material technical details standards and software the second edition reflects cutting edge information on signal processing algorithms and protocols related to speech audio multimedia and video processing technology associated with standards ranging from WiMax to MP3 audio low power high performance DSPs color image processing and chips on video Drawing on the experience of leading engineers researchers and scholars the three volume set contains 29 new chapters that address multimedia and Internet technologies tomography radar systems architecture standards and future applications in speech acoustics video radar and telecommunications Emphasizing theoretical concepts Digital Signal Processing Fundamentals provides comprehensive coverage of the basic foundations of DSP and includes the following parts Signals and Systems Signal Representation and Quantization Fourier Transforms Digital Filtering Statistical Signal Processing Adaptive Filtering Inverse Problems and Signal Reconstruction and Time Frequency and Multirate Signal Processing   *Academic Press Library in Signal Processing* Mats Viberg,Abdelhak Zoubir,2013-08-31 This third volume edited and authored by world leading experts gives a review of the principles methods and techniques of important and emerging research topics and technologies in array and statistical signal processing With this reference source you will Quickly grasp a new area of research Understand the underlying principles of a topic and its application Ascertain how a topic relates to other areas and learn of the research issues yet to be resolved Quick tutorial reviews of important and emerging topics of research in array and statistical signal processing Presents core principles and shows their application Reference content on core principles

technologies algorithms and applications Comprehensive references to journal articles and other literature on which to build further more specific and detailed knowledge Edited by leading people in the field who through their reputation have been able to commission experts to write on a particular topic *Signal Processing Noise* Vyacheslav Tuzlukov,2018-10-08 Additive and multiplicative noise in the information signal can significantly limit the potential of complex signal processing systems especially when those systems use signals with complex phase structure During the last few years this problem has been the focus of much research and its solution could lead to profound improvements in applications of complex signals and coherent signal processing Signal Processing Noise sets forth a generalized approach to signal processing in multiplicative and additive noise that represents a remarkable advance in signal processing and detection theory This approach extends the boundaries of the noise immunity set by classical and modern signal processing theories and systems constructed on this basis achieve better detection performance than that of systems currently in use Featuring the results of the author s own research the book is filled with examples and applications and each chapter contains an analysis of recent observations obtained by computer modelling and experiments Tables and illustrations clearly show the superiority of the generalized approach over both classical and modern approaches to signal processing noise Addressing a fundamental problem in complex signal processing systems this book offers not only theoretical development but practical recommendations for raising noise immunity in a wide range of applications   Academic Press Library in Signal Processing Fulvio Gini,Nikolaos D. Sidiropoulos,2013-09-10 This second volume edited and authored by world leading experts gives a review of the principles methods and techniques of important and emerging research topics and technologies in communications and radar engineering With this reference source you will Quickly grasp a new area of research Understand the underlying principles of a topic and its application Ascertain how a topic relates to other areas and learn of the research issues yet to be resolved Quick tutorial reviews of important and emerging topics of research in array and statistical signal processing Presents core principles and shows their application Reference content on core principles technologies algorithms and applications Comprehensive references to journal articles and other literature on which to build further more specific and detailed knowledge Edited by leading people in the field who through their reputation have been able to commission experts to write on a particular topic   *Detection of Signals in Noise* Robert N. McDonough,A. D. Whalen,1995-04-17 The Second Edition is an updated revision to the authors highly successful and widely used introduction to the principles and application of the statistical theory of signal detection This book emphasizes those theories that have been found to be particularly useful in practice including principles applied to detection problems encountered in digital communications radar and sonar Detection processing based upon the fast Fourier transform   **MATHEMATICAL MODELS – Volume I** Jerzy A. Filar,Jacek B Krawczyk,2009-09-19 Mathematical Models is a component of Encyclopedia of Mathematical Sciences in the global Encyclopedia of Life Support Systems EOLSS which is an integrated compendium of twenty one Encyclopedias The Theme on

Mathematical Models discusses matters of great relevance to our world such as Basic Principles of Mathematical Modeling Mathematical Models in Water Sciences Mathematical Models in Energy Sciences Mathematical Models of Climate and Global Change Infiltration and Ponding Mathematical Models of Biology Mathematical Models in Medicine and Public Health Mathematical Models of Society and Development These three volumes are aimed at the following five major target audiences University and College students Educators Professional practitioners Research personnel and Policy analysts managers and decision makers and NGOs The Electrical Engineering Handbook Wai Kai Chen,2004-11-16 The Electrical Engineer s Handbook is an invaluable reference source for all practicing electrical engineers and students Encompassing 79 chapters this book is intended to enlighten and refresh knowledge of the practicing engineer or to help educate engineering students This text will most likely be the engineer s first choice in looking for a solution extensive complete references to other sources are provided throughout No other book has the breadth and depth of coverage available here This is a must have for all practitioners and students The Electrical Engineer s Handbook provides the most up to date information in Circuits and Networks Electric Power Systems Electronics Computer Aided Design and Optimization VLSI Systems Signal Processing Digital Systems and Computer Engineering Digital Communication and Communication Networks Electromagnetics and Control and Systems About the Editor in Chief Wai Kai Chen is Professor and Head Emeritus of the Department of Electrical Engineering and Computer Science at the University of Illinois at Chicago He has extensive experience in education and industry and is very active professionally in the fields of circuits and systems He was Editor in Chief of the IEEE Transactions on Circuits and Systems Series I and II President of the IEEE Circuits and Systems Society and is the Founding Editor and Editor in Chief of the Journal of Circuits Systems and Computers He is the recipient of the Golden Jubilee Medal the Education Award and the Meritorious Service Award from the IEEE Circuits and Systems Society and the Third Millennium Medal from the IEEE Professor Chen is a fellow of the IEEE and the American Association for the Advancement of Science 77 chapters encompass the entire field of electrical engineering THOUSANDS of valuable figures tables formulas and definitions Extensive bibliographic references *The Communications Handbook* Jerry D. Gibson,2018-10-08 For more than six years The Communications Handbook stood as the definitive one stop reference for the entire field With new chapters and extensive revisions that reflect recent technological advances the second edition is now poised to take its place on the desks of engineers researchers and students around the world From fundamental theory to state of the art applications The Communications Handbook covers more areas of specialty with greater depth that any other handbook available Telephony Communication networks Optical communications Satellite communications Wireless communications Source compression Data recording Expertly written skillfully presented and masterfully compiled The Communications Handbook provides a perfect balance of essential information background material technical details and international telecommunications standards Whether you design implement buy or sell communications systems components

or services you ll find this to be the one resource you can turn to for fast reliable answers *Integrated Tracking, Classification, and Sensor Management* Mahendra Mallick,Vikram Krishnamurthy,Ba-Ngu Vo,2012-11-05 A unique guide to the state of the art of tracking classification and sensor management This book addresses the tremendous progress made over the last few decades in algorithm development and mathematical analysis for filtering multi target multi sensor tracking sensor management and control and target classification It provides for the first time an integrated treatment of these advanced topics complete with careful mathematical formulation clear description of the theory and real world applications Written by experts in the field Integrated Tracking Classification and Sensor Management provides readers with easy access to key Bayesian modeling and filtering methods multi target tracking approaches target classification procedures and large scale sensor management problem solving techniques Features include An accessible coverage of random finite set based multi target filtering algorithms such as the Probability Hypothesis Density filters and multi Bernoulli filters with focus on problem solving A succinct overview of the track oriented MHT that comprehensively collates all significant developments in filtering and tracking A state of the art algorithm for hybrid Bayesian network BN inference that is efficient and scalable for complex classification models New structural results in stochastic sensor scheduling and algorithms for dynamic sensor scheduling and management Coverage of the posterior Cramer Rao lower bound PCRLB for target tracking and sensor management Insight into cutting edge military and civilian applications including intelligence surveillance and reconnaissance ISR With its emphasis on the latest research results Integrated Tracking Classification and Sensor Management is an invaluable guide for researchers and practitioners in statistical signal processing radar systems operations research and control theory **Machine Learning Applications in Electromagnetics and Antenna Array Processing** Manel Martínez-Ramón,Arjun Gupta,José Luis Rojo-Álvarez,Christos G. Christodoulou,2021-04-30 This practical resource provides an overview of machine learning ML approaches as applied to electromagnetics and antenna array processing Detailed coverage of the main trends in ML including uniform and random array processing beamforming and detection of angle of arrival antenna optimization wave propagation remote sensing radar and other aspects of electromagnetic design are explored An introduction to machine learning principles and the most common machine learning architectures and algorithms used today in electromagnetics and other applications is presented including basic neural networks gaussian processes support vector machines kernel methods deep learning convolutional neural networks and generative adversarial networks Applications in electromagnetics and antenna array processing that are solved using machine learning are discussed including antennas remote sensing and target classification RF Positioning: Fundamentals, Applications, and Tools Rafael Saraiva Campos,Lisandro Lovisolo,2015-07-01 This new resource presents a comprehensive view of radio frequency RF positioning The book is organized to allow readers to progress at a fast pace from the fundamentals of RF positioning to the use of advanced tools such as artificial intelligence algorithms and application

development environments The first part of the book covers the fundamentals of RF localization The second part addresses the application of those fundamentals in several types of wireless networks and technologies as Cellular Networks Wi Fi Bluetooth Sensor Networks Ultra Wide Band and Global Navigation Satellite Systems The third part brings several tools to allow rapid development of positioning applications for mobile devices as well as to support implementation usage deployment and research of localization algorithms This book presents numerous MATLAB examples accompanied by the corresponding MATLAB code made available at the book website The MATLAB code to most figures is also provided as well as databases of measurements collected during experiments conducted both in cellular and Wi Fi networks The book also is accompanied by Android source codes of the example apps developed in Chapter 10 **Synchronization in Digital Communication Systems** Fuyun Ling,2017-06-22 Do you need to know how to develop more efficient digital communication systems Based on the author s experience of over thirty years in industrial design this practical guide provides detailed coverage of synchronization subsystems and their relationship with other system components Readers will gain a comprehensive understanding of the techniques needed for the design performance analysis and implementation of synchronization functions for a range of different modern communication technologies Specific topics covered include frequency looked loops in wireless receivers optimal OFDM timing phase determination and implementation and interpolation filter design and analysis in digital resamplers Numerous implementation examples help readers to develop the necessary practical skills and slides summarizing key concepts accompany the book online This is an invaluable guide and essential reference for both practicing engineers and graduate students working in digital communications **The Mobile Communications Handbook** Jerry D. Gibson,1999-04 In a single volume this handbook covers the entire field from principles of analog and digital communications to cordless telephones wireless LANs and international technology standards The tremendous scope of this second edition ensures that its serving as the primary reference for every aspect of mobile communications Details and references follow preliminary discussions providing readers with the most accurate information available on the particular topic *Problem-Based Learning in Communication Systems Using MATLAB and Simulink* Kwonhue Choi,Huaping Liu,2016-02-29 Designed to help teach and understand communication systems using a classroom tested active learning approach Discusses communication concepts and algorithms which are explained using simulation projects accompanied by MATLAB and Simulink Provides step by step code exercises and instructions to implement execution sequences Includes a companion website that has MATLAB and Simulink model samples and templates password matlab **Medical Imaging Systems Technology: Methods in diagnosis optimization** Cornelius T. Leondes,2005 This scholarly set of well harmonized volumes provides indispensable and complete coverage of the exciting and evolving subject of medical imaging systems Leading experts on the international scene tackle the latest cutting edge techniques and technologies in an in depth but eminently clear and readable approach Complementing and intersecting one another each

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