H. Vincent Poor

An Introduction to Signal Detection and Estimation



Frank M. Callier, Charles A. Desoer

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 probability 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 ple in the book by Thomas 1986 also in this series Signal Detection and Estimation H. Vincent Poor, 2013-03-14 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 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 and at Princeton University 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 example in the book by Thomas 1986 also in this series This treatment is also suitable for use as a text in other modes For example two smaller courses one in signal detection Chapters II III and VI and one in estimation Chapters IV V and VII can be taught from the materials as organized here Similarly an introductory level course Chapters I through IV followed by a more advanced course Chapters V through VII is another possibility The Electrical Engineering Handbook - Six Volume Set Richard C. Dorf, 2018-12-14 In two editions spanning more than a decade The Electrical Engineering Handbook stands as the definitive reference to the multidisciplinary field of electrical engineering Our knowledge continues to grow and so does the Handbook For the third edition it has grown into a set of six books carefully focused on specialized areas or fields of study Each one represents a concise yet definitive collection of key concepts models and equations in its respective domain thoughtfully gathered for convenient access Combined they constitute the most comprehensive authoritative resource available Circuits Signals and Speech and Image Processing presents all of the basic information related to electric circuits and components analysis of circuits the use of the Laplace transform as well as signal speech and image processing using filters and algorithms It also examines emerging areas such

as text to speech synthesis real time processing and embedded signal processing Electronics Power Electronics Optoelectronics Microwaves Electromagnetics and Radar delves into the fields of electronics integrated circuits power electronics optoelectronics electromagnetics light waves and radar supplying all of the basic information required for a deep understanding of each area It also devotes a section to electrical effects and devices and explores the emerging fields of microlithography and power electronics Sensors Nanoscience Biomedical Engineering and Instruments provides thorough coverage of sensors materials and nanoscience instruments and measurements and biomedical systems and devices including all of the basic information required to thoroughly understand each area It explores the emerging fields of sensors nanotechnologies and biological effects Broadcasting and Optical Communication Technology explores communications information theory and devices covering all of the basic information needed for a thorough understanding of these areas It also examines the emerging areas of adaptive estimation and optical communication Computers Software Engineering and Digital Devices examines digital and logical devices displays testing software and computers presenting the fundamental concepts needed to ensure a thorough understanding of each field It treats the emerging fields of programmable logic hardware description languages and parallel computing in detail Systems Controls Embedded Systems Energy and Machines explores in detail the fields of energy devices machines and systems as well as control systems It provides all of the fundamental concepts needed for thorough in depth understanding of each area and devotes special attention to the emerging area of embedded systems Encompassing the work of the world's foremost experts in their respective specialties The Electrical Engineering Handbook Third Edition remains the most convenient reliable source of information available This edition features the latest developments the broadest scope of coverage and new material on nanotechnologies fuel cells embedded systems and biometrics The engineering community has relied on the Handbook for more than twelve years and it will continue to be a platform to launch the next wave of advancements The Handbook's latest incarnation features a protective slipcase which helps you stay organized without overwhelming your bookshelf It is an attractive addition to any collection and will help keep each volume of the Handbook as fresh as your latest research **Advances in Heuristic** Signal Processing and Applications Amitava Chatterjee, Hadi Nobahari, Patrick Siarry, 2013-06-05 There have been significant developments in the design and application of algorithms for both one dimensional signal processing and multidimensional signal processing namely image and video processing with the recent focus changing from a step by step procedure of designing the algorithm first and following up with in depth analysis and performance improvement to instead applying heuristic based methods to solve signal processing problems In this book the contributing authors demonstrate both general purpose algorithms and those aimed at solving specialized application problems with a special emphasis on heuristic iterative optimization methods employing modern evolutionary and swarm intelligence based techniques The applications considered are in domains such as communications engineering estimation and tracking digital filter design wireless sensor

networks bioelectric signal classification image denoising and image feature tracking The book presents interesting state of the art methodologies for solving real world problems and it is a suitable reference for researchers and engineers in the Adaptive Detection of Multichannel Signals Exploiting Persymmetry Jun areas of heuristics and signal processing Liu, Danilo Orlando, Chengpeng Hao, Weijian Liu, 2022-12-20 This book offers a systematic presentation of persymmetric adaptive detection including detector derivations and the definition of key concepts followed by detailed discussion relating to theoretical underpinnings design methodology design considerations and techniques enabling its practical implementation The received data for modern radar systems are usually multichannel namely vector valued or even matrix valued Multichannel signal detection in Gaussian backgrounds is a fundamental problem for radar applications With an overarching focus on persymmetric adaptive detectors this book presents the mathematical models and design principles necessary for analyzing the behavior of each kind of persymmetric adaptive detector Building upon that it also introduces new design approaches and techniques that will guide engineering students as well as radar engineers toward efficient detector solutions especially in challenging sample starved environments where training data are limited This book will be of interest to students scholars and engineers in the field of signal processing It will be especially useful for those who have a solid background in statistical signal processing multivariate statistical analysis matrix theory and mathematical analysis Theory of Shape Identification Frédéric Cao, José-Luis Lisani, Jean-Michel Morel, Pablo Musé, Frédéric Sur, 2008-08-17 Recent years have seen dramatic progress in shape recognition algorithms applied to ever growing image databases They have been applied to image stitching stereo vision image mosaics solid object recognition and video or web image retrieval More fundamentally the ability of humans and animals to detect and recognize shapes is one of the enigmas of perception The book describes a complete method that starts from a query image and an image database and yields a list of the images in the database containing shapes present in the query image A false alarm number is associated to each detection Many experiments will show that familiar simple shapes or images can reliably be identified with false alarm numbers ranging from 10 5 to less than 10 300 Technically speaking there are two main issues The first is extracting invariant shape descriptors from digital images Indeed a shape can be seen from various angles and distances and in various lights Wireless Sensor Networks Ananthram Swami, Qing Zhao, Yao-Win Hong, Lang Tong, 2007-10-24 A wireless sensor network WSN uses a number of autonomous devices to cooperatively monitor physical or environmental conditions via a wireless network Since its military beginnings as a means of battlefield surveillance practical use of this technology has extended to a range of civilian applications including environmental monitoring natural disaster prediction and relief health monitoring and fire detection Technological advancements coupled with lowering costs suggest that wireless sensor networks will have a significant impact on 21st century life The design of wireless sensor networks requires consideration for several disciplines such as distributed signal processing communications and cross layer design Wireless Sensor Networks Signal Processing and

Communications focuses on the theoretical aspects of wireless sensor networks and offers readers signal processing and communication perspectives on the design of large scale networks It explains state of the art design theories and techniques to readers and places emphasis on the fundamental properties of large scale sensor networks Wireless Sensor Networks Signal Processing and Communications Approaches WSNs from a new angle distributed signal processing communication algorithms and novel cross layer design paradigms Applies ideas and illustrations from classical theory to an emerging field of WSN applications Presents important analytical tools for use in the design of application specific WSNs Wireless Sensor Networks will be of use to signal processing and communications researchers and practitioners in applying classical theory to network design It identifies research directions for senior undergraduate and graduate students and offers a rich bibliography for further reading and investigation **Introduction to Shannon Sampling and Interpolation Theory** Robert J. II Marks, 2012-12-06 Much of that which is ordinal is modeled as analog Most computational engines on the other hand are dig ital Transforming from analog to digital is straightforward we simply sample Regaining the original signal from these samples or assessing the information lost in the sampling process are the fundamental questions addressed by sampling and interpolation theory. This book deals with understanding generalizing and extending the cardinal series of Shannon sampling theory The fundamental form of this series states remarkably that a bandlimited signal is uniquely specified by its sufficiently close equally spaced samples The contents of this book evolved from a set of lecture notes prepared for a graduate survey course on Shannon sampling and interpolation theory. The course was taught at the Department of Electrical Engineering at the University of Washington Seattle Each of the seven chapters in this book includes a list of references specific to that chapter A seguel to this book will contain an extensive bibliography on the subject The author has also opted to include solutions to selected exercises in the Appendix **Physical Layer Security** Issues in Massive MIMO and GNSS Ziya Gülgün, 2021-02-10 Wireless communication technology has evolved rapidly during the last 20 years Nowadays there are huge networks providing communication infrastructures to not only people but also to machines such as unmanned air and ground vehicles cars household appliances and so on There is no doubt that new wireless communication technologies must be developed that support the data traffic in these emerging large networks While developing these technologies it is also important to investigate the vulnerability of these technologies to different malicious attacks In particular spoofing and jamming attacks should be investigated and new countermeasure techniques should be developed In this context spoofing refers to the situation in which a receiver identifies falsified signals that are transmitted by the spoofers as legitimate or trustable signals Jamming on the other hand refers to the transmission of radio signals that disrupt communications by decreasing the signal to interference and noise ratio SINR on the receiver side In this thesis we analyze the effects of spoofing and jamming both on global navigation satellite system GNSS and on massive multiple input multiple output MIMO communications GNSS is everywhere and used to provide location information Massive MIMO is one

of the cornerstone technologies in 5G We also propose countermeasure techniques to the studied spoofing and jamming attacks More specifically in paper A we analyze the effects of distributed jammers on massive MIMO and answer the following questions Is massive MIMO more robust to distributed jammers compared with previous generation's cellular networks Which jamming attack strategies are the best from the jammer's perspective and can the jamming power be spread over space to achieve more harmful attacks In paper B we propose a detector for GNSS receivers that is able to detect multiple spoofers without having any prior information about the attack strategy or the number of spoofers in the Advanced Topics in Shannon Sampling and Interpolation Theory Robert J.II Marks, 2012-12-06 Advanced Topics in Shannon Sampling and Interpolation Theory is the second volume of a textbook on signal analysis solely devoted to the topic of sampling and restoration of continuous time signals and images Sampling and reconstruction are fundamental problems in any field that deals with real time signals or images including communication engineering image processing seismology speech recognition and digital signal processing This second volume includes contributions from leading researchers in the field on such topics as Gabor's signal expansion sampling in optical image formation linear prediction theory polar and spiral sampling theory interpolation from nonuniform samples an extension of Papoulis s generalized sampling expansion to higher dimensions and applications of sampling theory to optics and to time frequency representations The exhaustive bibliography on Shannon sampling theory will make this an invaluable research tool as well as an excellent text for students planning further research in the field Space-Time Spectrum Sensing for Cognitive Radio Mohamad, Usama Yusuf, 2020-01-20 A cognitive radio CR system offers a more efficient spectrum utilization as compared to conventional wireless transmission systems In particular in a so called interweave CR scenario spectrum sensing is a crucial component responsible for acquiring information about the existence and strength of a primary user PU signal since the subsequent spectral access depends on that information A wide range of spectrum sensing techniques has been proposed to suit various requirements and system scenarios These techniques differ in many respects like e g the computational complexity the required observation frame length as well as the resulting sensing performance Spectrum sensing in different scenarios and under various models is investigated in this thesis Here both temporal and spatial correlations of the received signals are considered for designing space time sensing algorithms **Linear System Theory** Frank M. Callier, Charles A. Desoer, 2012-12-06 This book is the result of our teaching over the years an undergraduate course on Linear Optimal Systems to applied mathematicians and a first year graduate course on Linear Systems to engineers The contents of the book bear the strong influence of the great advances in the field and of its enormous literature However we made no attempt to have a complete coverage Our motivation was to write a book on linear systems that covers finite dimensional linear systems always keeping in mind the main purpose of engineering and applied science which is to analyze design and improve the performance of phy sical systems Hence we discuss the effect of small nonlinearities and of perturbations of feedback It is

our on the data we face robustness issues and discuss the properties hope that the book will be a useful reference for a first year graduate student We assume that a typical reader with an engineering background will have gone through the conventional undergraduate single input single output linear systems course an elementary course in control is not indispensable but may be useful for motivation For readers from a mathematical curriculum we require only familiarity with techniques of linear algebra and of ordinary differential equations Systems Biology and Synthetic Biology Pengcheng Fu.Sven Panke, 2009-08-13 The genomic revolution has opened up systematic investigations and engineering designs for various life forms Systems biology and synthetic biology are emerging as two complementary approaches which embody the breakthrough in biology and invite application of engineering principles Systems Biology and Synthetic Biology emphasizes the similarity between biology and engineering at the system level which is important for applying systems and engineering theories to biology problems This book demonstrates to students researchers and industry that systems biology relies on synthetic biology technologies to study biological systems while synthetic biology depends on knowledge obtained from systems biology approaches 5th International ITG Conference on Source and Channel Coding (SCC) Johannes Huber (Prof. Dr.-Ing.),2004 Zeitschrift für angewandte Mathematik und Mechanik ,1989 **Random Point Processes in Time and Space** Donald L. Snyder, Michael I. Miller, 2012-12-06 This book is a revision of Random Point Processes written by D L Snyder and published by John Wiley and Sons in 1975 More emphasis is given to point processes on multidimensional spaces especially to processes in two dimensions. This reflects the tremendous increase that has taken place in the use of point process models for the description of data from which images of objects of interest are formed in a wide variety of scientific and engineering disciplines A new chapter Translated Poisson Processes has been added and several of the chapters of the first edition have been modified to accommodate this new material Some parts of the first edition have been deleted to make room Chapter 7 of the first edition which was about general marked point processes has been eliminated but much of the material appears elsewhere in the new text With some re luctance we concluded it necessary to eliminate the topic of hypothesis testing for point process models Much of the material of the first edition was motivated by the use of point process models in applications at the Biomedical Computer Labo ratory of Washington University as is evident from the following excerpt from the Preface to the first edition It was Jerome R Cox Jr founder and 1974 director of Washington University s Biomedical Computer Laboratory who ftrst interested me D L S **WORM '05** Angelos D. Keromytis, 2005

Detection of Abrupt Changes Michèle Basseville, Igor' Vladimirovich Nikiforov, 1993 Presents mathematical tools and techniques for solving change detection problems in wide domains like signal processing controlled systems and monitoring The book covers a wide class of stochastic processes including scalar independent observations and multidimensional dependent ARMA Mathematical Reviews ,1995 Deployment of Fault Tolerant Sensor Networks for Target Detection Thomas Clouqueur, 2003

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