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Signal Detection and Estimation
Approach: Saddle point method. Def. A
saddle point is a point in the domain of a
function which is a stationary point but
not a local extremum. If a point
 $(-M; \dots 0M)$ satisfies $R(-M; \dots 0) \bullet$
 $R(-M; \dots 0M) \bullet R(-; \dots 0M)$; for any $-; \dots 0$;
(1) It is a saddle point of the function R .
It is the solution of the mini-max
problem.

Chapter 2. Binary and M-ary Hypothesis Testing 2.1 ...

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Principles of Signal Detection and Parameter Estimation ...

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Introduction to Signal Estimation and Detection Theory ... $k = 1$, the likelihood equation yields the solution $\hat{\theta} = \frac{1}{n} \sum_{k=1}^n y_k^{-1}$, which is seen to yield a maximum of the. Page 3/16. Read PDF Signal Detection And Estimation Solution Manual Poor. likelihood function.

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1. Bernard C. Levy, Principles of Signal Detection and Parameter Estimation, Springer 2008. 2. Steven M. Kay,

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Fundamentals of Statistical Signal Processing, Volumes I (Estimation) and II (Detection), Prentice Hall, 1993. 3. Athanasios Papoulis, Probability, Random Variables and Stochastic Processes, McGraw-Hill. 4. Lecture Notes. October 9 ...

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Weak signal detection is a significant problem in modern detection such as mechanical fault diagnosis. The uniqueness of chaos and good learning ability of neural networks provide new ideas and framework for weak signal

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Statistical Detection of Weak Pulse Signal under Chaotic ...

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STAT 528 is that ECE 645 is tailored to signal processing whereas STAT 528 is a general introduction of statistics. As compared to ECE 662, ECE 645 emphasizes more on signal detection and parameter estimation, which is typically not discussed in ECE 662. 4. What is the course pace? My teaching pace is fast. There are two reasons: (1)

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study of Levy flights in a harmonic potential $U(x) = ax^2/2$ shows that the variance of the system state $x^2(t) \rightarrow \infty$ [26]. However, the Levy stable noise can be confined by a steeper γ potential and the system state $x(t)$ has a finite variance [19, 22]. Dubkov and Spagnolo also

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