

Statistical Signal Processing

Detection, Estimation, and Time Series Analysis

Louis L. Scharf



Statistical Signal Processing Detection Estimation And Time Series Analysis

Zhe Xu



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Statistical Signal Processing: Detection, Estimation, And Time Series Analysis L.L. Scharf, *Statistical Signal Processing* Louis L. Scharf, Cédric Demeure, 1991 This book embraces the many mathematical procedures that engineers and statisticians use to draw inference from imperfect or incomplete measurements This book presents the fundamental ideas in statistical signal processing along four distinct lines mathematical and statistical preliminaries decision theory estimation theory and time series analysis

Classical, Semi-classical and Quantum Noise Leon Cohen, H. Vincent Poor, Marlan O. Scully, 2011-12-21 David Middleton was a towering figure of 20th Century engineering and science and one of the founders of statistical communication theory During the second World War the young David Middleton working with Van Fleck devised the notion of the matched filter which is the most basic method used for detecting signals in noise Over the intervening six decades the contributions of Middleton have become classics This collection of essays by leading scientists engineers and colleagues of David are in his honor and reflect the wide influence that he has had on many fields Also included is the introduction by Middleton to his forthcoming book which gives a wonderful view of the field of communication its history and his own views on the field that he developed over the past 60 years Focusing on classical noise modeling and applications Classical Semi Classical and Quantum Noise includes coverage of statistical communication theory non stationary noise molecular footprints noise suppression Quantum error correction and other related topics

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

Spectral Analysis Francis Castanié, 2013-03-01 This book deals with these parametric methods first discussing those based on time series models Capon's method and its variants and then estimators based on the notions of sub spaces However the book also deals with the traditional analog methods now called non parametric methods which are still the most widely used in practical spectral analysis

The Digital Signal Processing Handbook VIJAY MADISSETTI, 1997-12-29 The field of digital signal processing DSP has spurred developments from basic theory of discrete time signals and processing tools to diverse applications in telecommunications speech and acoustics radar and video This volume provides an accessible reference offering theoretical and practical information to the audience of DSP users This immense compilation outlines both introductory and specialized aspects of

information bearing signals in digital form creating a resource relevant to the expanding needs of the engineering community It also explores the use of computers and special purpose digital hardware in extracting information or transforming signals in advantageous ways Impacted areas presented include Telecommunications Computer engineering Acoustics Seismic data analysis DSP software and hardware Image and video processing Remote sensing Multimedia applications Medical technology Radar and sonar applications This authoritative collaboration written by the foremost researchers and practitioners in their fields comprehensively presents the range of DSP from theory to application from algorithms to hardware

Detection, Estimation, and Modulation Theory: Optimum array processing Harry L. Van Trees, 2001

Informational Limits in Optical Polarimetry and Vectorial Imaging Matthew R. Foreman, 2012-03-23 This book develops a quantitative definition of polarisation resolution establishes precision limits in electromagnetic systems develops modeling tools for propagation of arbitrary electromagnetic fields and applies these to a number of optical systems

Advanced Wireless Communications and Internet Savo G. Glisic, 2011-05-03 ADVANCED WIRELESS COMMUNICATIONS AND INTERNET THIRD EDITION ADVANCED WIRELESS COMMUNICATIONS AND INTERNET Future Evolving Technologies The new edition of Advanced Wireless Communications 4G Cognitive and Cooperative Broadband Technology 2nd Edition including the latest developments In the evolution of wireless communications the dominant challenges are in the areas of networking and their integration with the Future Internet Even the classical concept of cellular networks is changing and new technologies are evolving to replace it To reflect these new trends Advanced Wireless Communications cloud computing and network virtualization economics of utility computing and wireless grids and clouds This gives readers an essential understanding of the overall environment in which future wireless networks will be operating Furthermore a number of methodologies for maintaining the network connectivity by using tools ranging from genetic algorithms to stochastic geometry and random graphs theory and a discussion on percolation and connectivity are also offered The book includes a chapter on network formation games covering the general models knowledge based network formation games and coalition games in wireless ad hoc networks Illustrates points throughout using real life case studies drawn from the author s extensive international experience in the field of telecommunications Fully updated to include the latest developments key topics covered include advanced routing and network coding network stability control relay assisted Wireless Networks multicommodity flow optimization problems flow optimization in heterogeneous networks and dynamic resource allocation in computing clouds Methodically guides readers through each topic from basic to advanced areas Focuses on system elements that provide adaptability and re configurability and discusses how these features can improve wireless communications system performance Enjoyed this book Why not tell others about it and write a review on your favourite online bookseller

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Coherence David

Ramírez, Ignacio Santamaría, Louis Scharf, 2023-01-01 This book organizes principles and methods of signal processing and machine learning into the framework of coherence The book contains a wealth of classical and modern methods of inference some reported here for the first time General results are applied to problems in communications cognitive radio passive and active radar and sonar multi sensor array processing spectrum analysis hyperspectral imaging subspace clustering and related The reader will find new results for model fitting for dimension reduction in models and ambient spaces for detection estimation and space time series analysis for subspace averaging and for uncertainty quantification Throughout the transformation invariances of statistics are clarified geometries are illuminated and null distributions are given where tractable Stochastic representations are emphasized as these are central to Monte Carlo simulations The appendices contain a comprehensive account of matrix theory the SVD the multivariate normal distribution and many of the important distributions for coherence statistics The book begins with a review of classical results in the physical and engineering sciences where coherence plays a fundamental role Then least squares theory and the theory of minimum mean squared error estimation are developed with special attention paid to statistics that may be interpreted as coherence statistics A chapter on classical hypothesis tests for covariance structure introduces the next three chapters on matched and adaptive subspace detectors These detectors are derived from likelihood reasoning but it is their geometries and invariances that qualify them as coherence statistics A chapter on independence testing in space time data sets leads to a definition of broadband coherence and contains novel applications to cognitive radio and the analysis of cyclostationarity The chapter on subspace averaging reviews basic results and derives an order fitting rule for determining the dimension of an average subspace These results are used to enumerate sources of acoustic and electromagnetic radiation and to cluster subspaces into similarity classes The chapter on performance bounds and uncertainty quantification emphasizes the geometry of the Cram r Rao bound and its related information geometry

Mobile and Personal Communications Enrico Del Re, 1995 Hardbound It is universally recognized that mobile and personal communications will play a significant role in the future telecommunications market Research in this area is currently being undertaken in industry public administration and research institutions in Europe the USA and Japan The main emphasis of these activities is towards the definition of 3rd and 4th generation systems for mobile and personal communications for use at the beginning of the next century These systems are intended to realise the true meaning of personal mobile radio communication i e allowing people to communicate freely with each other from homes or offices cities or rural areas fixed locations or moving vehicles The satellite component of these future systems offers in particular an effective means of providing services to underdeveloped areas e g Central and Eastern Europe The book contains articles from leading researchers from international institutions and

Oceans 2003, 2003

Sensor Localization Via Acoustic Doppler Shifted Frequency Chin-Chen Lee, 2006 Journal A., 1991 *MIPPR* 2005 Liangpei Zhang, Jianqing Zhang, Mingsheng Liao, 2005 Proceedings of SPIE offer access to the latest innovations in

research and technology and are among the most cited references in patent literature

Blind Identification of Single-input Multiple-output Systems Gopal T. Venkatesan,1998

OFDM for Wireless Multimedia Communications Richard van Nee,Ramjee Prasad,2000 OFDM for Wireless Multimedia Communications is the first book to take a comprehensive look at OFDM including a comparison with other forms of single carrier modulation methods This timely and practical new volume provides the design guidelines you need to maximize benefits from this important new technology

Two-dimensional Conformal Arrays for Ultrasound Imaging Baiji Li,1994

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