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An Introduction to Signal Detection and Estimation

BUCK MARQUISE**Fundamentals and Applications** Cambridge University Press

Amazon.com's Top-Selling DSP Book for Seven Straight Years—Now Fully Updated! Understanding Digital Signal Processing, Third Edition, is quite simply the best resource for engineers and other technical professionals who want to master and apply today's latest DSP techniques. Richard G. Lyons has updated and expanded his best-selling second edition to reflect the newest technologies, building on the exceptionally readable coverage that made it the favorite of DSP professionals worldwide. He has also added hands-on problems to every chapter, giving students even more of the practical experience they need to succeed. Comprehensive in scope and clear in approach, this book achieves the perfect balance between theory and practice, keeps math at a tolerable level, and makes DSP exceptionally accessible to beginners without ever oversimplifying it. Readers can thoroughly grasp the basics and quickly move on to more sophisticated techniques. This edition adds extensive new coverage of FIR and IIR filter analysis techniques, digital differentiators, integrators, and matched filters. Lyons has significantly updated and expanded his discussions of multirate processing techniques, which are crucial to modern wireless and satellite communications. He also presents nearly twice as many DSP Tricks as in the second edition—including techniques even seasoned DSP professionals may have overlooked. Coverage includes New homework problems that deepen your understanding and help you apply what you've learned Practical, day-to-day DSP implementations and problem-solving throughout Useful new guidance on generalized digital networks, including discrete differentiators, integrators, and matched filters Clear descriptions of statistical measures of signals, variance reduction by averaging, and real-world signal-to-noise ratio (SNR) computation A significantly expanded chapter on sample rate conversion (multirate systems) and associated filtering techniques New guidance on implementing fast convolution, IIR filter scaling, and more Enhanced coverage of analyzing digital filter behavior and performance for diverse communications and biomedical applications Discrete sequences/systems, periodic sampling, DFT, FFT, finite/infinite impulse response filters, quadrature (I/Q) processing, discrete Hilbert transforms, binary number formats, and much more

An Introduction to Statistical Signal Processing Pearson Education

This supplement to any standard DSP text is one of the first books to successfully integrate the use of MATLAB® in the study of DSP concepts. In this book, MATLAB® is used as a computing tool to explore traditional DSP topics, and solve problems to gain insight. This greatly expands the range and complexity of problems that students can effectively study in the course. Since DSP applications are primarily algorithms implemented on a DSP processor or software, a fair amount of programming is required. Using interactive software such as MATLAB® makes it possible to place more emphasis on learning new and difficult concepts than on programming algorithms. Interesting practical examples are discussed and useful problems are explored. This updated second edition includes new homework problems and revises the scripts in the book, available functions, and m-files to MATLAB® V7.

Springer Science & Business Media

This authoritative volume on statistical and adaptive signal processing offers you a unified, comprehensive and practical treatment of spectral estimation, signal modeling, adaptive filtering, and array processing. Packed with over 3,000 equations and more than 300 illustrations, this unique resource provides you with balanced coverage of implementation issues, applications, and theory, making it a smart choice for professional engineers and students alike.

Modeling Random Processes for Engineers and Managers John Wiley & Sons

The main thrust is to provide students with a solid understanding of a number of important and related advanced topics in digital signal processing such as Wiener filters, power spectrum estimation, signal modeling and adaptive filtering. Scores of worked examples illustrate fine points, compare techniques and algorithms and facilitate comprehension of fundamental concepts. The book also features an abundance of interesting and challenging problems at the end of every chapter. · Background · Discrete-Time Random Processes · Signal Modeling · The Levinson Recursion · Lattice Filters · Wiener Filtering · Spectrum Estimation · Adaptive Filtering

Statistical Inference for Engineers and Data Scientists Hindawi Publishing Corporation

This comprehensive and engaging textbook introduces the basic principles and techniques of signal processing, from the fundamental ideas of signals and systems theory to real-world applications. Students are introduced to the powerful foundations of modern signal processing, including the basic geometry of Hilbert space, the mathematics of Fourier transforms, and essentials of sampling, interpolation, approximation and compression The authors discuss real-world issues and hurdles to using these tools, and ways of adapting them to overcome problems of finiteness and localization, the limitations of uncertainty, and computational costs. It includes over 160 homework problems and over 220 worked examples, specifically designed to test and expand students' understanding of the fundamentals of signal processing, and is accompanied by extensive online materials designed to aid learning, including Mathematica® resources and interactive demonstrations.

A Computer Based Approach Collection le savoir suisse

This updated and revised first-course textbook in applied probability provides a contemporary and lively post-calculus introduction to the subject of probability. The exposition reflects a desirable balance between fundamental theory and many applications involving a broad range of real problem scenarios. It is intended to appeal to a wide audience, including mathematics and statistics majors, prospective engineers and scientists, and those business and social science majors interested in the quantitative aspects of their disciplines. The textbook contains enough material for a year-long course, though many instructors will use it for a single term (one semester or one quarter). As such, three course syllabi with expanded course outlines are now available for download on the book's page on the Springer website. A one-term course would cover material in the core chapters (1-4), supplemented by selections from one or more of the remaining chapters on statistical inference (Ch. 5), Markov chains (Ch. 6), stochastic processes (Ch. 7), and signal processing (Ch. 8—available exclusively online and specifically designed for electrical and computer engineers, making the book suitable for a one-term class on random signals and noise). For a year-long course, core chapters (1-4) are accessible to those who have taken a year of univariate differential and integral calculus; matrix algebra, multivariate calculus, and engineering mathematics are needed for the latter, more

advanced chapters. At the heart of the textbook's pedagogy are 1,100 applied exercises, ranging from straightforward to reasonably challenging, roughly 700 exercises in the first four "core" chapters alone—a self-contained textbook of problems introducing basic theoretical knowledge necessary for solving problems and illustrating how to solve the problems at hand – in R and MATLAB, including code so that students can create simulations. New to this edition • Updated and re-worked Recommended Coverage for instructors, detailing which courses should use the textbook and how to utilize different sections for various objectives and time constraints • Extended and revised instructions and solutions to problem sets • Overhaul of Section 7.7 on continuous-time Markov chains • Supplementary materials include three sample syllabi and updated solutions manuals for both instructors and students

Genomic Signal Processing and Statistics John Wiley & Sons

Digital Signal Processing, Second Edition enables electrical engineers and technicians in the fields of biomedical, computer, and electronics engineering to master the essential fundamentals of DSP principles and practice. Many instructive worked examples are used to illustrate the material, and the use of mathematics is minimized for easier grasp of concepts. As such, this title is also useful to undergraduates in electrical engineering, and as a reference for science students and practicing engineers. The book goes beyond DSP theory, to show implementation of algorithms in hardware and software. Additional topics covered include adaptive filtering with noise reduction and echo cancellations, speech compression, signal sampling, digital filter realizations, filter design, multimedia applications, over-sampling, etc. More advanced topics are also covered, such as adaptive filters, speech compression such as PCM, u-law, ADPCM, and multi-rate DSP and over-sampling ADC. New to this edition: MATLAB projects dealing with practical applications added throughout the book New chapter (chapter 13) covering sub-band coding and wavelet transforms, methods that have become popular in the DSP field New applications included in many chapters, including applications of DFT to seismic signals, electrocardiography data, and vibration signals All real-time C programs revised for the TMS320C6713 DSK Covers DSP principles with emphasis on communications and control applications Chapter objectives, worked examples, and end-of-chapter exercises aid the reader in grasping key concepts and solving related problems Website with MATLAB programs for simulation and C programs for real-time DSP

Digital Signal Processing John Wiley & Sons

"For those involved in the design and implementation of signal processing algorithms, this book strikes a balance between highly theoretical expositions and the more practical treatments, covering only those approaches necessary for obtaining an optimal estimator and analyzing its performance. Author Steven M. Kay discusses classical estimation followed by Bayesian estimation, and illustrates the theory with numerous pedagogical and real-world examples."--Cover, volume 1.

Modern Spectral Estimation Cambridge University Press

One of the most methodical treatments of electromagnetic wave propagation, radiation, and scattering—including new applications and ideas Presented in two parts, this book takes an analytical approach on the subject and emphasizes new ideas and applications used today. Part one covers fundamentals of electromagnetic wave propagation, radiation, and scattering. It provides ample end-of-chapter problems and offers a 90-page solution manual to help readers check and

comprehend their work. The second part of the book explores up-to-date applications of electromagnetic waves—including radiometry, geophysical remote sensing and imaging, and biomedical and signal processing applications. Written by a world renowned authority in the field of electromagnetic research, this new edition of *Electromagnetic Wave Propagation, Radiation, and Scattering: From Fundamentals to Applications* presents detailed applications with useful appendices, including mathematical formulas, Airy function, Abel's equation, Hilbert transform, and Riemann surfaces. The book also features newly revised material that focuses on the following topics: Statistical wave theories—which have been extensively applied to topics such as geophysical remote sensing, bio-electromagnetics, bio-optics, and bio-ultrasound imaging Integration of several distinct yet related disciplines, such as statistical wave theories, communications, signal processing, and time reversal imaging New phenomena of multiple scattering, such as coherent scattering and memory effects Multiphysics applications that combine theories for different physical phenomena, such as seismic coda waves, stochastic wave theory, heat diffusion, and temperature rise in biological and other media Metamaterials and solitons in optical fibers, nonlinear phenomena, and porous media Primarily a textbook for graduate courses in electrical engineering, *Electromagnetic Wave Propagation, Radiation, and Scattering* is also ideal for graduate students in bioengineering, geophysics, ocean engineering, and geophysical remote sensing. The book is also a useful reference for engineers and scientists working in fields such as geophysical remote sensing, bio-medical engineering in optics and ultrasound, and new materials and integration with signal processing.

Detection Theory Pearson Education

Digital Signal Processing: A Computer-Based Approach is intended for a two-semester course on digital signal processing for seniors or first-year graduate students. Based on user feedback, a number of new topics have been added to the third edition, while some excess topics from the second edition have been removed. The author has taken great care to organize the chapters more logically by reordering the sections within chapters. More worked-out examples have also been included. The book contains more than 500 problems and 150 MATLAB exercises. New topics in the third edition include: short-time characterization of discrete-time signals, expanded coverage of discrete-time Fourier transform and discrete Fourier transform, prime factor algorithm for DFT computation, sliding DFT, zoom FFT, chirp Fourier transform, expanded coverage of z-transform, group delay equalization of IIR digital filters, design of computationally efficient FIR digital filters, semi-symbolic analysis of digital filter structures, spline interpolation, spectral factorization, discrete wavelet transform.

Classical, Modern, and Particle Filtering Methods John Wiley & Sons

This book is intended as a manual on modern advanced statistical methods for signal processing. The objectives of signal processing are the analysis, synthesis, and modification of signals measured from different natural phenomena, including engineering applications as well. Often the measured signals are affected by noise, distortion and incompleteness, and this makes it difficult to extract significant signal information. The main topic of the book is the extraction of significant information from measured data, with the aim of reducing the data size while keeping the basic information/knowledge about the peculiarities and properties of the analyzed system; to this aim, advanced and recently developed methods in signal analysis and treatment are introduced and

described in depth. More in details, the book covers the following new advanced topics (and the corresponding algorithms), including detailed descriptions and discussions: the Eigen-Coordinates (ECs) method, The statistics of the fractional moments, The quantitative "universal" label (QUL) and the universal distribution function for the relative fluctuations (UDFRF), the generalized Prony spectrum, the Non-orthogonal Amplitude Frequency Analysis of the Smoothed Signals (NAFASS), the discrete geometrical invariants (DGI) serving as the common platform for quantitative comparison of different random functions. Although advanced topics are discussed in signal analysis, each subject is introduced gradually, with the use of only the necessary mathematics, and avoiding unnecessary abstractions. Each chapter presents testing and verification examples on real data for each proposed method. In comparison with other books, here it is adopted a more practical approach with numerous real case studies.

Discrete Random Signals and Statistical Signal Processing Prentice Hall

Presents the Bayesian approach to statistical signal processing for a variety of useful model sets This book aims to give readers a unified Bayesian treatment starting from the basics (Baye's rule) to the more advanced (Monte Carlo sampling), evolving to the next-generation model-based techniques (sequential Monte Carlo sampling). This next edition incorporates a new chapter on "Sequential Bayesian Detection," a new section on "Ensemble Kalman Filters" as well as an expansion of Case Studies that detail Bayesian solutions for a variety of applications. These studies illustrate Bayesian approaches to real-world problems incorporating detailed particle filter designs, adaptive particle filters and sequential Bayesian detectors. In addition to these major developments a variety of sections are expanded to "fill-in-the gaps" of the first edition. Here metrics for particle filter (PF) designs with emphasis on classical "sanity testing" lead to ensemble techniques as a basic requirement for performance analysis. The expansion of information theory metrics and their application to PF designs is fully developed and applied. These expansions of the book have been updated to provide a more cohesive discussion of Bayesian processing with examples and applications enabling the comprehension of alternative approaches to solving estimation/detection problems. The second edition of Bayesian Signal Processing features: "Classical" Kalman filtering for linear, linearized, and nonlinear systems; "modern" unscented and ensemble Kalman filters: and the "next-generation" Bayesian particle filters Sequential Bayesian detection techniques incorporating model-based schemes for a variety of real-world problems Practical Bayesian processor designs including comprehensive methods of performance analysis ranging from simple sanity testing and ensemble techniques to sophisticated information metrics New case studies on adaptive particle filtering and sequential Bayesian detection are covered detailing more Bayesian approaches to applied problem solving MATLAB® notes at the end of each chapter help readers solve complex problems using readily available software commands and point out other software packages available Problem sets included to test readers' knowledge and help them put their new skills into practice Bayesian Signal Processing, Second Edition is written for all students, scientists, and engineers who investigate and apply signal processing to their everyday problems.

Data Mining: Concepts and Techniques Statistical Digital Signal Processing and Modeling

Statistical Digital Signal Processing and Modeling John Wiley & Sons

Digital Signal Processing Using MATLAB for Students and Researchers Wiley-Interscience

Leading experts present the latest research results in adaptive signal processing Recent developments in signal processing have made it clear that significant performance gains can be achieved beyond those achievable using standard adaptive filtering approaches. Adaptive Signal Processing presents the next generation of algorithms that will produce these desired results, with an emphasis on important applications and theoretical advancements. This highly unique resource brings together leading authorities in the field writing on the key topics of significance, each at the cutting edge of its own area of specialty. It begins by addressing the problem of optimization in the complex domain, fully developing a framework that enables taking full advantage of the power of complex-valued processing. Then, the challenges of multichannel processing of complex-valued signals are explored. This comprehensive volume goes on to cover Turbo processing, tracking in the subspace domain, nonlinear sequential state estimation, and speech-bandwidth extension. Examines the seven most important topics in adaptive filtering that will define the next-generation adaptive filtering solutions Introduces the powerful adaptive signal processing methods developed within the last ten years to account for the characteristics of real-life data: non-Gaussianity, non-circularity, non-stationarity, and non-linearity Features self-contained chapters, numerous examples to clarify concepts, and end-of-chapter problems to reinforce understanding of the material Contains contributions from acknowledged leaders in the field Adaptive Signal Processing is an invaluable tool for graduate students, researchers, and practitioners working in the areas of signal processing, communications, controls, radar, sonar, and biomedical engineering.

Applications and Digital Signal Processing Prentice-Hall PTR

Written by pioneers of the concept, this is the first complete guide to the physical and engineering principles of Massive MIMO. Assuming only a basic background in communications and statistical signal processing, it will guide readers through key topics in multi-cell systems such as propagation modeling, multiplexing and de-multiplexing, channel estimation, power control, and performance evaluation. The authors' unique capacity-bounding approach will enable readers to carry out effective system performance analyses and develop advanced Massive MIMO techniques and algorithms. Numerous case studies, as well as problem sets and solutions accompanying the book online, will help readers put knowledge into practice and acquire the skill set needed to design and analyze complex wireless communication systems. Whether you are a graduate student, researcher, or industry professional working in the field of wireless communications, this will be an indispensable guide for years to come.

Understanding Digital Signal Processing Academic Press

This book offers fundamental information on the analysis and synthesis of continuous and sampled data control systems. It includes all the required preliminary materials (from mathematics, signals and systems) that are needed in order to understand control theory, so readers do not have to turn to other textbooks. Sampled data systems have recently gained increasing importance, as they provide the basis for the analysis and design of computer-controlled systems. Though the book mainly focuses on linear systems, input/output approaches and state space descriptions are also provided. Control structures such as feedback, feed forward, internal model control, state feedback control, and the Youla parameterization approach are discussed, while a closing section outlines advanced areas of control theory. Though the book also contains selected examples, a related

exercise book provides Matlab/Simulink exercises for all topics discussed in the textbook, helping readers to understand the theory and apply it in order to solve control problems. Thanks to this combination, readers will gain a basic grasp of systems and control, and be able to analyze and design continuous and discrete control systems.

[Independent Component Analysis](#) CRC Press

By reducing mathematical detail and focusing on real-world applications, this book provides engineers with an easy-to-understand overview of stochastic modeling. An entire chapter is included on how to set up the problem, and then another complete chapter presents examples of applications before doing any math. A previously unpublished computational method for solving equations related to Markov processes is added. The book shows how to add costs or revenues to the basic probability structures without much additional effort. In addition, numerous examples are included that show how the theory can be used. Engineers will also find explanations on how to formulate word problems into the models that the math worked on.

Signal Detection and Estimation Springer Science & Business Media

Data Mining: Concepts and Techniques provides the concepts and techniques in processing gathered data or information, which will be used in various applications. Specifically, it explains data mining and the tools used in discovering knowledge from the collected data. This book is referred as the knowledge discovery from data (KDD). It focuses on the feasibility, usefulness, effectiveness, and scalability of techniques of large data sets. After describing data mining, this edition explains the methods of knowing, preprocessing, processing, and warehousing data. It then presents information about data warehouses, online analytical processing (OLAP), and data cube technology. Then, the methods involved in mining frequent patterns, associations, and correlations for large data sets are described. The book details the methods for data classification and introduces the concepts and methods for data clustering. The remaining chapters discuss the outlier detection and the trends,

applications, and research frontiers in data mining. This book is intended for Computer Science students, application developers, business professionals, and researchers who seek information on data mining. Presents dozens of algorithms and implementation examples, all in pseudo-code and suitable for use in real-world, large-scale data mining projects Addresses advanced topics such as mining object-relational databases, spatial databases, multimedia databases, time-series databases, text databases, the World Wide Web, and applications in several fields Provides a comprehensive, practical look at the concepts and techniques you need to get the most out of your data

[Statistical Signal Processing in Engineering](#) Nelson Books

A comprehensive introduction to ICA for students and practitioners Independent Component Analysis (ICA) is one of the most exciting new topics in fields such as neural networks, advanced statistics, and signal processing. This is the first book to provide a comprehensive introduction to this new technique complete with the fundamental mathematical background needed to understand and utilize it. It offers a general overview of the basics of ICA, important solutions and algorithms, and in-depth coverage of new applications in image processing, telecommunications, audio signal processing, and more. Independent Component Analysis is divided into four sections that cover: * General mathematical concepts utilized in the book * The basic ICA model and its solution * Various extensions of the basic ICA model * Real-world applications for ICA models Authors Hyvarinen, Karhunen, and Oja are well known for their contributions to the development of ICA and here cover all the relevant theory, new algorithms, and applications in various fields. Researchers, students, and practitioners from a variety of disciplines will find this accessible volume both helpful and informative.

[Detection, Estimation, and Time Series Analysis](#) John Wiley & Sons

A mathematically accessible textbook introducing all the tools needed to address modern inference problems in engineering and data science.

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