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An Introduction to Signal Detection and Estimation - Second Edition Chapter IV: Selected Solutions H. V. Poor Princeton University April 26, 2005 Exercise 1:

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Thus, the conditional risks are: $R_0(\delta \pi_0 \tau_0 \tau_0^2 \int_0^3 (y+1)dy = 1$ if $0 \leq \pi_0 \leq 3/7$ $2\tau_0 \tau_0^3 \tau_0^2 + 1$ if $3/7 < \pi_0 < 3/5$ 0 if $3/5 \leq \pi_0 \leq 1$ and $R_1(\delta \pi_0 \tau_0 \tau_0 dy = 0$ if $0 \leq \pi_0 \leq 3/7$ $1-\tau_0$ if $3/7 < \pi_0 < 3/5$ 1 if $3/5 \leq \pi_0 \leq 1$ By inspection, a minimax threshold τ_L is the solution to the equation $2\tau_L$

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Volume 2: Detection Theory, by Steven M. Kay, Prentice Hall 1998. Other useful references: Harry L. Van Trees, Detection, Estimation, and Modulation Theory, Part I, II, III, IV H. Vincent Poor, Introduction to Signal Detection and Estimation Louis L. Scharf and Cedric Demeure, Statistical Signal Processing: Detection, Estimation, and Time ...

ECE 531: Detection and Estimation Theory

Detection, Estimation, and Modulation Theory: Part I by Harry L. Van Trees John L. Weatherwax* April 16, 2014 Introduction Here you'll find some notes that I wrote up as I worked through this excellent book. I've worked hard to make these notes as good as I can, but I have no illusions that they are perfect.

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