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Fundamentals of Statistical Signal Processing - Detection Theory (Vol. 2) Steven M. Kay, Prentice Hall, 1998. Linear Estimation Kailath, Sayed, and Hassibi, Prentice Hall, 2000. An Introduction to Signal Detection and Estimation H. Vincent Poor, 2nd Edition, Springer, 1998. Elements of Information Theory Cover and Thomas, 2nd Edition, Wiley, 2006.

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Textbook: S.M. Kay's Fundamentals of Statistical Signal Processing: Estimation Theory (Vol 1), Detection Theory (Vol 2) References; Kailath, Sayed and Hassibi, Linear Estimation; V. Poor, An Introduction to Signal Detection and Estimation; H.Van Trees, Detection, Estimation, and Modulation Theory

### **Detection and Estimation Theory - Iowa State University**

Fundamentals of Statistical Signal Processing, Volume II: Detection Theory [Steven M. Kay] on Amazon.com. \*FREE\* shipping on qualifying offers. The most comprehensive overview of signal detection available. This is a thorough

### **Fundamentals of Statistical Signal Processing, Volume II ...**

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 Series Analysis Carl Helstrom, Elements of Signal Detection and Estimation.

### **ECE 531: Detection and Estimation Theory**

Fundamentals of Statistical Signal Processing: Practical Algorithm Development is the third volume in a series of textbooks by the same name. Previous volumes described the underlying theory of estimation and detection algorithms. In con-contrast, the current volume addresses the practice of converting this theory into soft-

### **Fundamentals of Statistical Signal Processing, Volume III ...**

Textbook: S.M. Kay's Fundamentals of Statistical Signal Processing: Estimation Theory (Vol 1),

Detection Theory (Vol 2) References; Kailath, Sayed and Hassibi, Linear Estimation; V. Poor, An Introduction to Signal Detection and Estimation; H. Van Trees, Detection, Estimation, and Modulation Theory

### **Estimation and Detection Theory (EE 527)**

Detection: chapter 3 Statistical detection theory I Natasha Devroye devroye@ece.uic.edu ...  
Fundamentals of Statistical Signal Processing, Volume 1: Estimation Theory, by Steven M. Kay, Prentice Hall, 1993 and (possibly) Fundamentals of Statistical Signal Processing, ... Detection, Estimation, and Modulation Theory, Part I, II, III, IV ...

### **Detection: chapter 3 - UIC Engineering**

Signal Processing: Discrete Spectral Analysis, Detection, and Estimation - M. Schwartz and L. Schaw  
. o Ch. 2 Reviews Digital Signal Processing . ... Estimation Theory and Applications - N. Nahi ...  
Solutions Will be posted on Blackboard (if you don't know how to get access to it ask me) ...

### **EE522 Estimation Theory - Binghamton University**

Introduction to Detection Theory We assume a parametric measurement model  $p(x|\theta)$  [or  $p(x; \theta)$ , which is the notation that we sometimes use in the classical setting]. In point estimation theory, we estimated the parameter  $\theta \in \Theta$  given the data  $x$ . Suppose now that we choose  $\Theta_0$  and  $\Theta_1$  that form a partition of the parameter space  $\Theta$ :  $\Theta = \Theta_0 \cup \Theta_1$  ...

### **Introduction to Detection Theory - Computer Engineering**

Detection Theory in Signal Processing. The Detection Problem. The Mathematical Detection Problem. Hierarchy of Detection Problems. Role of Asymptotics. Some Notes to the Reader. 2. Summary of Important PDFs. Fundamental Probability Density Functions. Penalty - M and Properties. Quadratic Forms of ...

### **Fundamentals of Statistical Signal Processing, Volume II ...**

Kay\_vol\_1\_examp\_3p5.m: Matlab m-file that plots the CRLB in the frequency estimation example.  
Files used in lecture on Monte Carlo simulations of parameter estimates ece567\_mc\_examp.m :  
Matlab m-file that does the Monte Carlo simulation conducted in class.

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