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2) Fundamentals of Statistical Signal Processing, Volume 2: Detection Theory, Steven Kay, 1998 3) Statistical Signal Processing, Louis Scharf, 1991 4) An Introduction to Signal Detection and Estimation, Vincent Poor, 2nd ed., 1994 Topics to be covered: Theoretical aspects of estimation, filtering, and detection. Applications of the theory to ...

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Thus, the conditional risks are: $R_0(\delta \pi_0 \tau_0 \tau_1 \tau_2 \tau_3 (y+1)dy = 1$ if $0 \leq \pi_0 \leq 3/7$ $2\tau_1 \tau_2 \tau_3 + 1$ if $3/7 < \pi_0 < 3/5$ 0 if $3/5 \leq \pi_0 \leq 1$ and $R_1(\delta \pi_0 \tau_1 \tau_2 dy = 0$ if $0 \leq \pi_0 \leq 3/7$ $1-\tau_1$ 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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for H_1 . Thus if P_0 changes the decision regions Z_0 and Z_1 change (via the above expression) and thus both P_F and P_M change since they depend on Z_0 and Z_1 . Let's assume that we specify a decision boundary η that then defines classification regions Z_0 and Z_1 . These decision regions correspond to a specific value of P_1 denoted via P^* .

SolutionstoSelectedProblemsIn: Detection,Estimation ...

The purpose of this book is to introduce the reader to the basic theory of signal detection and estimation. It is assumed that the reader has a working knowledge of applied probability and random processes such as that taught in a typical first-semester graduate engineering course on these

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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 ...

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