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Course coordinates: Tuesday, Thursday  
from 2-3:15pm in Lincoln Hall 103.

Welcome to ECE 531! This course is a  
graduate-level introduction to detection  
and estimation theory, whose goal is to  
extract information from signals in noise.  
A solid background in probability and  
some knowledge of signal processing is  
needed.

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## **131.193.50.31**

Fundamentals of Statistical Signal Processing, Volume II: Detection Theory. Composite Hypothesis Testing. Composite Hypothesis Testing Approaches. Performance of GLRT for Large Data Records.

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**Kay, Fundamentals of Statistical  
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Dr. Kay conducts research in mathematical statistics with applications to digital signal processing. This includes the theory of detection, estimation, time series, and spectral analysis with applications to radar, sonar, communications, image processing,



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speech processing, biomedical signal processing, vibration, and financial data analysis.

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Fundamentals of Statistical Signal  
Processing, Volume 2 Detection Theory  
1998.

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Suggested practice problems: Kay VII

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problems 7.4, 7.5, 7.7, 7.10, 7.23. Quiz 12 solution. Week 13 (Apr 17 - Apr 23)  
The focus this week is on detection of deterministic signals in additive white Gaussian noise when the noise variance is unknown. The assigned reading is Kay VII:9.1-9.4 (skipping 9.4.2).

**spinlab: The Signal Processing and**

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Author Steven M. Kay discusses classical estimation followed by Bayesian estimation, and illustrates the theory with numerous pedagogical and real-world examples. ... End of chapter

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problems do not come with solutions, but are very cleverly thought out to add more to what has been learned in the chapter. Plenty of examples throughout the book ...

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

Signal Processing Estimation Kay

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## **Steven Kay Detection Theory Solution Manual**

Henceforth, it will be referred to as Kay-I 1993. This second volume, entitled Fundamentals of Statistical Signal Processing: Detection Theory, is the

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application of statistical hypothesis testing to the detection of signals in noise.

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

ENR\_simple\_example.m: Matlab m-file that plots the detection probability versus the energy-to-noise ratio, given

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different fixed false alarm probabilities,  
for a constant signal in Gaussian noise  
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