Random Signals

Detection, Estimation and Data Analysis

K. Sam Shanmugan   Arthur M. Breipohl

Random Signals Detection Estimation And Data Analysis

John D. Enderle,David C. Farden,Daniel J. Krause

Random Signals Detection Estimation And Data Analysis:

   Random Signals K. Sam Shanmugan,Sam K. Shanmugan,Arthur M. Breipohl,1988 Random Signals Detection and Data Analysis develops the theory of random processes and its application to the study of systems and analysis of random data The text covers three important areas fundamentals and examples of random process models application of probabilistic models signal detection and filtering and statistical estimation measurement and analysis of random data to determine the structure and parameter values of probabilistic models This volume by Breipohl and Shanmugan offers the only one volume treatment of the fundamentals of random process models their applications and data analysis   Advanced Digital Signal Processing and Noise Reduction Saeed V. Vaseghi,2008-12-23 Digital signal processing plays a central role in the development of modern communication and information processing systems The theory and application of signal processing is concerned with the identification modelling and utilisation of patterns and structures in a signal process The observation signals are often distorted incomplete and noisy and therefore noise reduction the removal of channel distortion and replacement of lost samples are important parts of a signal processing system The fourth edition of Advanced Digital Signal Processing and Noise Reduction updates and extends the chapters in the previous edition and includes two new chapters on MIMO systems Correlation and Eigen analysis and independent component analysis The wide range of topics covered in this book include Wiener filters echo cancellation channel equalisation spectral estimation detection and removal of impulsive and transient noise interpolation of missing data segments speech enhancement and noise interference in mobile communication environments This book provides a coherent and structured presentation of the theory and applications of statistical signal processing and noise reduction methods Two new chapters on MIMO systems correlation and Eigen analysis and independent component analysis Comprehensive coverage of advanced digital signal processing and noise reduction methods for communication and information processing systems Examples and applications in signal and information extraction from noisy data Comprehensive but accessible coverage of signal processing theory including probability models Bayesian inference hidden Markov models adaptive filters and Linear prediction models Advanced Digital Signal Processing and Noise Reduction is an invaluable text for postgraduates senior undergraduates and researchers in the fields of digital signal processing telecommunications and statistical data analysis It will also be of interest to professional engineers in telecommunications and audio and signal processing industries and network planners and implementers in mobile and wireless communication communities   *Detection Theory* Ralph D. Hippenstiel,2017-12-19 Using simplified notation and a practical approach Detection Theory Applications and Digital Signal Processing introduces the principles of detection theory the necessary mathematics and basic signal processing methods along with some recently developed statistical techniques Throughout the book the author keeps the needs of practicing engineers firmly in mind His presentation and choice of topics allows students to quickly become familiar with the detection and signal processing fields and move on to more advanced

study and practice The author also presents many applications and wide ranging examples that demonstrate how to apply the concepts to real world problems **Signal and Image Processing in Navigational Systems** Vyacheslav Tuzlukov,2018-10-03 Classical and modern theories have given us a degree of noise immunity by defining the sufficient statistic of the mean of the likelihood function The generalized theory moves beyond these limitations to determine the jointly sufficient statistics of the mean and variance of the likelihood function Signal and Image Processing in Navigational Systems introduces us to the generalized approach and then delves rigorously into the theory and practical applications of this approach This volume represents the most in depth discussion of the generalized approach to date providing many examples and computer models to demonstrate how this approach raises the upper limits of noise immunity for navigation systems leading to better detection performances This book is vital for signal and image processing experts radar communications acoustics and navigational systems designers as well as professionals in the fields of statistical pattern recognition biomedicine astronomy and robotics who wish to extend the boundaries of noise immunity and improve qualitative performance of their systems **Introduction to Applied Statistical Signal Analysis** Richard Shiavi,2010-07-19 Introduction to Applied Statistical Signal Analysis Third Edition is designed for the experienced individual with a basic background in mathematics science and computer With this predisposed knowledge the reader will coast through the practical introduction and move on to signal analysis techniques commonly used in a broad range of engineering areas such as biomedical engineering communications geophysics and speech Topics presented include mathematical bases requirements for estimation and detailed quantitative examples for implementing techniques for classical signal analysis This book includes over one hundred worked problems and real world applications Many of the examples and exercises use measured signals most of which are from the biomedical domain The presentation style is designed for the upper level undergraduate or graduate student who needs a theoretical introduction to the basic principles of statistical modeling and the knowledge to implement them practically Includes over one hundred worked problems and real world applications Many of the examples and exercises in the book use measured signals many from the biomedical domain **Introduction to Radar Analysis** Bassem R. Mahafza,2017-11-23 Introduction to Radar Analysis Second Edition is a major revision of the popular textbook It is written within the context of communication theory as well as the theory of signals and noise By emphasizing principles and fundamentals the textbook serves as a vital source for students and engineers Part I bridges the gap between communication signal analysis and radar Topics include modulation techniques and associated Continuous Wave CW and pulsed radar systems Part II is devoted to radar signal processing and pulse compression techniques Part III presents special topics in radar systems including radar detection radar clutter target tracking phased arrays and Synthetic Aperture Radar SAR Many new exercise are included and the author provides comprehensive easy to follow mathematical derivations of all key equations and formulas The author has worked extensively for the U S Army the U S Space and Missile

Command and other military agencies This is not just a textbook for senior level and graduates students but a valuable tool for practicing radar engineers Features Authored by a leading industry radar professional Comprehensive up to date coverage of radar systems analysis issues Easy to follow mathematical derivations of all equations and formulas Numerous graphical plots and table format outputs One part of the book is dedicated to radar waveforms and radar signal processing

Introduction to Random Signals and Noise Wim C. Van Etten,2006-02-03 Random signals and noise are present in many engineering systems and networks Signal processing techniques allow engineers to distinguish between useful signals in audio video or communication equipment and interference which disturbs the desired signal With a strong mathematical grounding this text provides a clear introduction to the fundamentals of stochastic processes and their practical applications to random signals and noise With worked examples problems and detailed appendices Introduction to Random Signals and Noise gives the reader the knowledge to design optimum systems for effectively coping with unwanted signals Key features Considers a wide range of signals and noise including analogue discrete time and bandpass signals in both time and frequency domains Analyses the basics of digital signal detection using matched filtering signal space representation and correlation receiver Examines optimal filtering methods and their consequences Presents a detailed discussion of the topic of Poisson processes and shot noise An excellent resource for professional engineers developing communication systems semiconductor devices and audio and video equipment this book is also ideal for senior undergraduate and graduate students in Electronic and Electrical Engineering *Signal Processing Noise* Vyacheslav Tuzlukov,2018-10-08 Additive and multiplicative noise in the information signal can significantly limit the potential of complex signal processing systems especially when those systems use signals with complex phase structure During the last few years this problem has been the focus of much research and its solution could lead to profound improvements in applications of complex signals and coherent signal processing Signal Processing Noise sets forth a generalized approach to signal processing in multiplicative and additive noise that represents a remarkable advance in signal processing and detection theory This approach extends the boundaries of the noise immunity set by classical and modern signal processing theories and systems constructed on this basis achieve better detection performance than that of systems currently in use Featuring the results of the author s own research the book is filled with examples and applications and each chapter contains an analysis of recent observations obtained by computer modelling and experiments Tables and illustrations clearly show the superiority of the generalized approach over both classical and modern approaches to signal processing noise Addressing a fundamental problem in complex signal processing systems this book offers not only theoretical development but practical recommendations for raising noise immunity in a wide range of applications **Digital Signal Processing with Examples in MATLAB** Samuel D. Stearns,Donald R. Hush,2016-04-19 Based on fundamental principles from mathematics linear systems and signal analysis digital signal processing DSP algorithms are useful for extracting information from signals collected all around us Combined

with today s powerful computing capabilities they can be used in a wide range of application areas including engineering communicati *Propagation Channel Characterization, Parameter Estimation, and Modeling for Wireless Communications* Xuefeng Yin,Xiang Cheng,2016-10-24 A comprehensive reference giving a thorough explanation of propagation mechanisms channel characteristics results measurement approaches and the modelling of channels Thoroughly covering channel characteristics and parameters this book provides the knowledge needed to design various wireless systems such as cellular communication systems RFID and ad hoc wireless communication systems It gives a detailed introduction to aspects of channels before presenting the novel estimation and modelling techniques which can be used to achieve accurate models To systematically guide readers through the topic the book is organised in three distinct parts The first part covers the fundamentals of the characterization of propagation channels including the conventional single input single output SISO propagation channel characterization as well as its extension to multiple input multiple output MIMO cases Part two focuses on channel measurements and channel data post processing Wideband channel measurements are introduced including the equipment technology and advantages and disadvantages of different data acquisition schemes The channel parameter estimation methods are then presented which include conventional spectral based estimation the specular path model based high resolution method and the newly derived power spectrum estimation methods Measurement results are used to compare the performance of the different estimation methods The third part gives a complete introduction to different modelling approaches Among them both scattering theoretical channel modelling and measurement based channel modelling approaches are detailed This part also approaches how to utilize these two modelling approaches to investigate wireless channels for conventional cellular systems and some new emerging communication systems This three part approach means the book caters for the requirements of the audiences at different levels including readers needing introductory knowledge engineers who are looking for more advanced understanding and expert researchers in wireless system design as a reference Presents technical explanations illustrated with examples of the theory in practice Discusses results applied to 4G communication systems and other emerging communication systems such as relay CoMP and vehicle to vehicle rapid time variant channels Can be used as comprehensive tutorial for students or a complete reference for engineers in industry Includes selected illustrations in color Program downloads available for readers Companion website with program downloads for readers and presentation slides and solution manual for instructors Essential reading for Graduate students and researchers interested in the characteristics of propagation channel or who work in areas related to physical layer architectures air interfaces navigation and wireless sensing *Digital Signal Processing with Examples in MATLAB®, Second Edition* Samuel D. Stearns,Donald R. Hush,2002-08-28 In a field as rapidly expanding as digital signal processing even the topics relevant to the basics change over time both in their nature and their relative importance It is important therefore to have an up to date text that not only covers the fundamentals but that also follows a logical development that

leaves no gaps readers must somehow bridge by themselves Digital Signal Processing with Examples in MATLAB is just such a text The presentation does not focus on DSP in isolation but relates it to continuous signal processing and treats digital signals as samples of physical phenomena The author also takes care to introduce important topics not usually addressed in signal processing texts including the discrete cosine and wavelet transforms multirate signal processing signal coding and compression least squares systems design and adaptive signal processing He also uses the industry standard software MATLAB to provide examples of signal processing system design spectral analysis filtering coding and compression and exercise solutions All of the examples and functions used in the text are available online at www crcpress com Designed for a one semester upper level course but also ideal for self study and reference Digital Signal Processing with Examples in MATLAB is complete self contained and rigorous For basic DSP it is quite simply the only book you need **Radar Systems Analysis and Design Using MATLAB** Bassem R. Mahafza,2022-03-29 The first edition of this ground breaking and widely used book introduced a comprehensive textbook on radar systems analysis and design providing hands on experience facilitated by its companion MATLAB software The book very quickly turned into a bestseller Based on feedback provided by several users and drawing from the author s own teaching experience the 4th edition adopts a new approach The presentation in this edition takes the reader on a scientific journey whose major landmarks comprise the different radar sub systems and components Along the way the different relevant radar subsystems are analyzed and discussed in great level of detail Understanding the radar signal types and their associated radar signal processing techniques are key to understating how radar systems function Each chapter provides the necessary mathematical and analytical coverage required for a sound understanding of radar theory Additionally dedicated MATLAB functions programs enhance the understanding of the theory and establish a means to perform radar system analysis and design trades The software provides users with numerous varieties of graphical outputs Additionally a complete set of MATLAB code that generates all plot and graphs found within the pages of this textbook are also available All companion MATLAB code can be downloaded from the book s web page The 4th Edition Takes advantage of the new features offered by MATLAB 2021 release Brings the text to a current state of the art Incorporates much of the feedback received from users using this book as a text and from practicing engineers accordingly several chapters have been rewritten Presents unique topics not found in other books Maintains a comprehensive and exhaustive presentation Restructures the presentation to be more convenient for course use Provides a post course reference for engineering students as they enter the field Offers a companion solutions manual for instructors The 4th edition will serve as a valuable tool to students and radar engineers by helping them better analyze and understand the many topics of radar systems This book is written primarily as a graduate level textbook although parts of it can be used as a senior level course A companion solutions manual has been developed for use by instructors *A Software-Defined GPS and Galileo Receiver* Kai Borre,Dennis M. Akos,Nicolaj Bertelsen,Peter Rinder,Søren Holdt Jensen,2007-08-03 Satellite navigation receivers are used

to receive process and decode space based navigation signals such as those provided by the GPS constellation of satellites There is an increasing need for a unified open platform that will enable enhanced receiver development and design as well as cost effective testing procedures for various applications This book provide hands on exploration of new technologies in this rapidly growing field One of the unique features of the work is the interactive approach used giving readers the ability to construct their own Global Navigation Satellite Systems GNSS receivers To construct such a reconfigurable receiver with a wide range of applications the authors discuss receiver architecture based on software defined radio SDR techniques The presentation unfolds in a systematic user friendly style and goes from the basics to cutting edge research A complete GPS software receiver implemented using MATLAB code as well as GPS and GIOVE A signal records allows readers to change various parameters and immediately see their effects A hands on method of testing the material covered in the book supplementary front end hardware equipment which may be purchased at http ccar colorado edu gnss enables readers working on a Windows or LINUX system to generate real world data by converting analog signals to digital signals The book is aimed at applied mathematicians electrical engineers geodesists and graduate students It may be used as a textbook in various GPS technology and signal processing courses or as a self study reference for anyone working with satellite navigation receivers   **Deblurring Images** Per Christian Hansen,James G. Nagy,Dianne P. O'Leary,2006-01-01 The book s focus on imaging problems is very unique among the competing books on inverse and ill posed problems It gives a nice introduction into the MATLAB world of images and deblurring problems Martin Hanke Professor Institut f r Mathematik Johannes Gutenberg Universit t When we use a camera we want the recorded image to be a faithful representation of the scene that we see but every image is more or less blurry In image deblurring the goal is to recover the original sharp image by using a mathematical model of the blurring process The key issue is that some information on the lost details is indeed present in the blurred image but this hidden information can be recovered only if we know the details of the blurring process Deblurring Images Matrices Spectra and Filtering describes the deblurring algorithms and techniques collectively known as spectral filtering methods in which the singular value decomposition or a similar decomposition with spectral properties is used to introduce the necessary regularization or filtering in the reconstructed image The concise MATLAB implementations described in the book provide a template of techniques that can be used to restore blurred images from many applications This book s treatment of image deblurring is unique in two ways it includes algorithmic and implementation details and by keeping the formulations in terms of matrices vectors and matrix computations it makes the material accessible to a wide range of readers Students and researchers in engineering will gain an understanding of the linear algebra behind filtering methods while readers in applied mathematics numerical analysis and computational science will be exposed to modern techniques to solve realistic large scale problems in image processing With a focus on practical and efficient algorithms Deblurring Images Matrices Spectra and Filtering includes many examples sample image data and MATLAB codes that allow

readers to experiment with the algorithms It also incorporates introductory material such as how to manipulate images within the MATLAB environment making it a stand alone text Pointers to the literature are given for techniques not covered in the book Audience This book is intended for beginners in the field of image restoration and regularization Readers should be familiar with basic concepts of linear algebra and matrix computations including the singular value decomposition and orthogonal transformations A background in signal processing and a familiarity with regularization methods or with ill posed problems are not needed For readers who already have this knowledge this book gives a new and practical perspective on the use of regularization methods to solve real problems Preface How to Get the Software List of Symbols Chapter 1 The Image Deblurring Problem Chapter 2 Manipulating Images in MATLAB Chapter 3 The Blurring Function Chapter 4 Structured Matrix Computations Chapter 5 SVD and Spectral Analysis Chapter 6 Regularization by Spectral Filtering Chapter 7 Color Images Smoothing Norms and Other Topics Appendix MATLAB Functions Bibliography Index **Basic Probability Theory for Biomedical Engineers** John D. Enderle,David C. Farden,Daniel J. Krause,2022-05-31 This is the first in a series of short books on probability theory and random processes for biomedical engineers This text is written as an introduction to probability theory The goal was to prepare students engineers and scientists at all levels of background and experience for the application of this theory to a wide variety of problems as well as pursue these topics at a more advanced level The approach is to present a unified treatment of the subject There are only a few key concepts involved in the basic theory of probability theory These key concepts are all presented in the first chapter The second chapter introduces the topic of random variables Later chapters simply expand upon these key ideas and extend the range of application A considerable effort has been made to develop the theory in a logical manner developing special mathematical skills as needed The mathematical background required of the reader is basic knowledge of differential calculus Every effort has been made to be consistent with commonly used notation and terminology both within the engineering community as well as the probability and statistics literature Biomedical engineering examples are introduced throughout the text and a large number of self study problems are available for the reader Mobile Broadband Multimedia Networks Luis M. Correia,2010-07-26 Mobile Broadband Multimedia Networks Techniques Models and Tools for 4G provides the main results of the prestigious and well known European COST 273 research project on the development of next generation mobile and wireless communication systems Based on the applied research of over 350 participants in academia and industry this book focuses on the radio aspects of mobile and wireless broadband multimedia communications by exploring and developing new methods models techniques strategies and tools towards the implementation of 4th generation mobile and wireless communication systems This complete reference includes topics ranging from transmission and signal processing techniques to antennas and diversity ultra wide band MIMO and reference scenarios for radio network simulation and evaluation This book will be an ideal source of the latest developments in mobile multimedia broadband technologies for researchers R D engineers

graduates and engineers in industry implementing simulation models and conducting measurements Based on the well known and respected research of the COST 273 project Towards Mobile Broadband Multimedia Networks whose previous models have been adopted by standardisation bodies such as ITU ETSI and 3GPP Gives methods techniques models and tools for developing 4th generation mobile and wireless communication systems Includes the latest development of key technologies and methods such as MIMO systems ultra wide band and OFDM   Handbook of Radar Signal Analysis Bassem R. Mahafza,Scott C. Winton,Atef Z. Elsherbeni,2021-08-30 This new handbook on radar signal analysis adopts a deliberate and systematic approach It uses a clear and consistent level of delivery while maintaining strong and easy to follow mathematical details The emphasis of this book is on radar signal types and their relevant signal processing and not on radar systems hardware or components This handbook serves as a valuable reference to a wide range of audience More specifically college level students practicing radar engineers as well as casual readers of the subject are the intended target audience of the first few chapters of this book As the book chapters progress these grow in complexity and specificity Accordingly later chapters are intended for practicing engineers graduate college students and advanced readers Finally the last few chapters contain several special topics on radar systems that are both educational and scientifically entertaining to all readers The presentation of topics in this handbook takes the reader on a scientific journey whose major landmarks comprise the different radar subsystems and components In this context the chapters follow the radar signal along this journey from its birth to the end of its life Along the way the different relevant radar subsystems are analyzed and discussed in great detail The chapter contributors of this new handbook comprise experienced academia members and practicing radar engineers Their combined years of academic and real world experiences are in excess of 175 Together they bring a unique easy to follow mix of mathematical and practical presentations of the topics discussed in this book See the Chapter Contributors section to learn more about these individuals   **Trellis and Turbo Coding** Christian B. Schlegel,Lance C. Perez,2015-08-12 This new edition has been extensively revised to reflect the progress in error control coding over the past few years Over 60% of the material has been completely reworked and 30% of the material is original Convolutional turbo and low density parity check LDPC coding and polar codes in a unified framework Advanced research related developments such as spatial coupling A focus on algorithmic and implementation aspects of error control coding   Computational Mathematical Modeling Daniela Calvetti,Erkki Somersalo,2012-01-01 Interesting real world mathematical modeling problems are complex and can usually be studied at different scales The scale at which the investigation is carried out is one of the factors that determines the type of mathematics most appropriate to describe the problem The book concentrates on two modeling paradigms the macroscopic in which the authors describe phenomena in terms of time evolution via ordinary differential equations and the microscopic which requires knowledge of random events and probability The text emphasizes the development of computational skills to construct predictive models and analyze the results To elucidate the concepts a wealth of examples and portions of MATLAB

code used by the authors are included   Signal Detection Theory Vyacheslav P. Tuzlukov,2013-03-14 Increasing the noise immunity of complex signal processing systems is the main problem in various areas of signal processing At the present time there are many books and periodical articles devoted to signal detection but many important problems remain to be solved New approaches to complex problems allow us not only to summarize investigations but also to improve the quality of signal detection in noise This book is devoted to fundamental problems in the generalized approach to signal processing in noise based on a seemingly abstract idea the introduction of an additional noise source that does not carry any information about the signal in order to improve the qualitative performance of complex signal processing systems Theoretical and experimental studies carried out by the author lead to the conclusion that the proposed generalized approach to signal processing in noise allows us to formulate a decision making rule based on the determi nation of the jointly sufficient statistics of the mean and variance of the likelihood function or functional Classical and modern signal detection theories allow us to define only the sufficient statistic of the mean of the likelihood function or functional The presence of additional information about the statistical characteristics of the like lihood function or functional leads to better quality signal detection in comparison with the optimal signal detection algorithms of classical and modern theories

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