



The Factor Graph Approach to Model-Based Signal Processing

Hans-Andrea Loeliger

Model Based Signal Processing

James V. Candy



Model Based Signal Processing:

Signal Processing James V. Candy, 1986 *Model-Based Signal Processing* James V. Candy, 2005-10-13 A unique treatment of signal processing using a model based perspective Signal processing is primarily aimed at extracting useful information while rejecting the extraneous from noisy data If signal levels are high then basic techniques can be applied However low signal levels require using the underlying physics to correct the problem causing these low levels and extracting the desired information Model based signal processing incorporates the physical phenomena measurements and noise in the form of mathematical models to solve this problem Not only does the approach enable signal processors to work directly in terms of the problem s physics instrumentation and uncertainties but it provides far superior performance over the standard techniques Model based signal processing is both a modeler s as well as a signal processor s tool Model Based Signal Processing develops the model based approach in a unified manner and follows it through the text in the algorithms examples applications and case studies The approach coupled with the hierarchy of physics based models that the author develops including linear as well as nonlinear representations makes it a unique contribution to the field of signal processing The text includes parametric e g autoregressive or all pole sinusoidal wave based and state space models as some of the model sets with its focus on how they may be used to solve signal processing problems Special features are provided that assist readers in understanding the material and learning how to apply their new knowledge to solving real life problems Unified treatment of well known signal processing models including physics based model sets Simple applications demonstrate how the model based approach works while detailed case studies demonstrate problem solutions in their entirety from concept to model development through simulation application to real data and detailed performance analysis Summaries provided with each chapter ensure that readers understand the key points needed to move forward in the text as well as MATLAB r Notes that describe the key commands and toolboxes readily available to perform the algorithms discussed References lead to more in depth coverage of specialized topics Problem sets test readers knowledge and help them put their new skills into practice The author demonstrates how the basic idea of model based signal processing is a highly effective and natural way to solve both basic as well as complex processing problems Designed as a graduate level text this book is also essential reading for practicing signal processing professionals and scientists who will find the variety of case studies to be invaluable An Instructor s Manual presenting detailed solutions to all the problems in the book is available from the Wiley editorial department **Model-Based Processing** James V. Candy, 2019-03-19 A bridge between the application of subspace based methods for parameter estimation in signal processing and subspace based system identification in control systems Model Based Processing An Applied Subspace Identification Approach provides expert insight on developing models for designing model based signal processors MBSP employing subspace identification techniques to achieve model based identification MBID and enables readers to evaluate overall performance using validation and statistical analysis methods

Focusing on subspace approaches to system identification problems this book teaches readers to identify models quickly and incorporate them into various processing problems including state estimation tracking detection classification controls communications and other applications that require reliable models that can be adapted to dynamic environments The extraction of a model from data is vital to numerous applications from the detection of submarines to determining the epicenter of an earthquake to controlling an autonomous vehicles all requiring a fundamental understanding of their underlying processes and measurement instrumentation Emphasizing real world solutions to a variety of model development problems this text demonstrates how model based subspace identification system identification enables the extraction of a model from measured data sequences from simple time series polynomials to complex constructs of parametrically adaptive nonlinear distributed systems In addition this resource features Kalman filtering for linear linearized and nonlinear systems modern unscented Kalman filters as well as Bayesian particle filters Practical processor designs including comprehensive methods of performance analysis Provides a link between model development and practical applications in model based signal processing Offers in depth examination of the subspace approach that applies subspace algorithms to synthesized examples and actual applications Enables readers to bridge the gap from statistical signal processing to subspace identification Includes appendices problem sets case studies examples and notes for MATLAB Model Based Processing An Applied Subspace Identification Approach is essential reading for advanced undergraduate and graduate students of engineering and science as well as engineers working in industry and academia

Model Based Signal Enhancement for Impulse Response Measurement Xun Wang, 2014 Impulse response measurements that are performed outdoors are highly susceptible to the uncertainties caused by the non perfect measurement setup the presence of background noise and fluctuations in media such as wind and temperature drift This work concentrates on two scenarios the measurement of reflection coefficients of noise barriers and the influence of temperature variances in machinery cavities Regarding the sound barrier measurement outdoors a linear four microphone array can be used to separate direct sound and reflected sound if the sound barrier does not include complicated scattering structures With regard to the impulse response of an air borne sound measurement for a machine monitoring system a time warping model for inter period and intra period temperature variances is investigated

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

Signal Processing James V. Candy, 1987 *Detection and Analysis of Musical Events Using Model-based Signal Processing* Randall Lee Owen, Fred Culick, California Institute of Technology. Division of Engineering and Applied Science, 1999

Bayesian Signal Processing James V. Candy, 2016-07-12

Presents the Bayesian approach to statistical signal processing for a variety of useful model sets This book aims to give readers a unified Bayesian treatment starting from the basics Bayes rule to the more advanced Monte Carlo sampling evolving to the next generation model based techniques sequential Monte Carlo sampling This next edition incorporates a new chapter on Sequential Bayesian Detection a new section on Ensemble Kalman Filters as well as an expansion of Case Studies that detail Bayesian solutions for a variety of applications These studies illustrate Bayesian approaches to real world problems incorporating detailed particle filter designs adaptive particle filters and sequential Bayesian detectors In addition to these major developments a variety of sections are expanded to fill in the gaps of the first edition Here metrics for particle filter PF designs with emphasis on classical sanity testing lead to ensemble techniques as a basic requirement for performance analysis The expansion of information theory metrics and their application to PF designs is fully developed and applied These expansions of the book have been updated to provide a more cohesive discussion of Bayesian processing with examples and applications enabling the comprehension of alternative approaches to solving estimation detection problems The second edition of Bayesian Signal Processing features Classical Kalman filtering for linear linearized and nonlinear systems modern unscented and ensemble Kalman filters and the next generation Bayesian particle filters Sequential Bayesian detection techniques incorporating model based schemes for a variety of real world problems Practical Bayesian processor designs including comprehensive methods of performance analysis ranging from simple sanity testing and ensemble techniques to sophisticated information metrics New case studies on adaptive particle filtering and sequential

Bayesian detection are covered detailing more Bayesian approaches to applied problem solving MATLAB notes at the end of each chapter help readers solve complex problems using readily available software commands and point out other software packages available Problem sets included to test readers knowledge and help them put their new skills into practice Bayesian Signal Processing Second Edition is written for all students scientists and engineers who investigate and apply signal processing to their everyday problems **Advanced Signal Processing Handbook** Stergios Stergiopoulos,2017-09-08 Advances in digital signal processing algorithms and computer technology have combined to produce real time systems with capabilities far beyond those of just few years ago Nonlinear adaptive methods for signal processing have emerged to provide better array gain performance however they lack the robustness of conventional algorithms The challenge remains to develop a concept that exploits the advantages of both a scheme that integrates these methods in practical real time systems The Advanced Signal Processing Handbook helps you meet that challenge Beyond offering an outstanding introduction to the principles and applications of advanced signal processing it develops a generic processing structure that takes advantage of the similarities that exist among radar sonar and medical imaging systems and integrates conventional and nonlinear processing schemes *Signal Processing* James Vincent Candy,2024-11-27 Separate signals from noise with this valuable introduction to signal processing by applied decomposition The decomposition of complex signals into their sub signals or individual components is a crucial tool in signal processing It allows each component of a signal to be analyzed individually and enables the signal to be isolated from noise and processed in full Decomposition processes have not always been widely adopted due to the difficult underlying mathematics and complex applications This text simplifies these obstacles Signal Processing An Applied Decomposition Approach demystifies these tools from a model based perspective This offers a mathematically informed step by step analysis of the process by breaking down a composite signal system into its constituent parts while introducing both fundamental concepts and advanced applications This comprehensive approach addresses each of the major decomposition techniques making it an indispensable addition to any library specializing in signal processing Signal Processing readers will find Signal decomposition techniques developed from the data based spectral based and model based perspectives incorporate statistical approaches PCA ICA Singular Spectrum spectral approaches MTM PHD MUSIC and model based approaches EXP LATTICE SSP In depth discussion of topics includes signal system estimation and decomposition time domain and frequency domain techniques systems theory modal decompositions applications and many more Numerous figures examples and tables illustrating key concepts and algorithms are developed throughout the text Includes problem sets case studies real world applications as well as MATLAB notes highlighting applicable commands Signal Processing is ideal for engineering and scientific professionals as well as graduate students seeking a focused text on signal system decomposition with performance metrics and real world applications *Multimedia Signal Processing* Saeed V. Vaseghi,2007-10-22 Multimedia Signal Processing is a comprehensive and accessible text to the theory and applications of

digital signal processing DSP The applications of DSP are pervasive and include multimedia systems cellular communication adaptive network management radar pattern recognition medical signal processing financial data forecasting artificial intelligence decision making control systems and search engines This book is organised in to three major parts making it a coherent and structured presentation of the theory and applications of digital signal processing A range of important topics are covered in basic signal processing model based statistical signal processing and their applications Part 1 Basic Digital Signal Processing gives an introduction to the topic discussing sampling and quantization Fourier analysis and synthesis Z transform and digital filters Part 2 Model based Signal Processing covers probability and information models Bayesian inference Wiener filter adaptive filters linear prediction hidden Markov models and independent component analysis Part 3 Applications of Signal Processing in Speech Music and Telecommunications explains the topics of speech and music processing echo cancellation deconvolution and channel equalization and mobile communication signal processing Covers music signal processing explains the anatomy and psychoacoustics of hearing and the design of MP3 music coder Examines speech processing technology including speech models speech coding for mobile phones and speech recognition Covers single input and multiple inputs denoising methods bandwidth extension and the recovery of lost speech packets in applications such as voice over IP VoIP Illustrated throughout including numerous solved problems Matlab experiments and demonstrations Companion website features Matlab and C programs with electronic copies of all figures This book is ideal for researchers postgraduates and senior undergraduates in the fields of digital signal processing telecommunications and statistical data analysis It will also be a valuable text to professional engineers in telecommunications and audio and signal processing industries Model Based Signal Processing for Communications and Radar Ashutosh Sabharwal,2000

Model-based Filtering of Interfering Signals in Ultrasonic Time Delay Estimations Bächle, Matthias,2023-01-09 This work presents model based algorithmic approaches for interference invariant time delay estimation which are specifically suited for the estimation of small time delay differences with a necessary resolution well below the sampling time Therefore the methods can be applied particularly well for transit time ultrasonic flow measurements since the problem of interfering signals is especially prominent in this application *Bioelectrical Signal Processing in Cardiac and Neurological Applications* Leif Sörnmo,Pablo Laguna,2005-06-15 The analysis of bioelectrical signals continues to receive wide attention in research as well as commercially because novel signal processing techniques have helped to uncover valuable information for improved diagnosis and therapy This book takes a unique problem driven approach to biomedical signal processing by considering a wide range of problems in cardiac and neurological applications the two heavyweight areas of biomedical signal processing The interdisciplinary nature of the topic is reflected in how the text interweaves physiological issues with related methodological considerations Bioelectrical Signal Processing is suitable for a final year undergraduate or graduate course as well as for use as an authoritative reference for practicing engineers physicians and researchers A problem driven

interdisciplinary presentation of biomedical signal processing Focus on methods for processing of bioelectrical signals ECG EEG evoked potentials EMG Covers both classical and recent signal processing techniques Emphasis on model based statistical signal processing Comprehensive exercises and illustrations Extensive bibliography Signal Processing of Power Quality Disturbances Math H. J. Bollen, Irene Y. H. Gu, 2006-12-13 Bridging the gap between power quality and signal processing This innovative new text brings together two leading experts one from signal processing and the other from power quality Combining their fields of expertise they set forth and investigate various types of power quality disturbances how measurements of these disturbances are processed and interpreted and finally the use and interpretation of power quality standards documents As a practical aid to readers the authors make a clear distinction between two types of power quality disturbances Variations disturbances that are continuously present Events disturbances that occur occasionally A complete analysis and full set of tools are provided for each type of disturbance Detailed examination of the origin of the disturbance Signal processing measurement techniques including advanced techniques and those techniques set forth in standards documents Interpretation and analysis of measurement data Methods for further processing the features extracted from the signal processing into site and system indices The depth of coverage is outstanding the authors present and analyze material that is not covered in the standards nor found in the scientific literature This text is intended for two groups of readers students and researchers in power engineering who need to use signal processing techniques for power system applications and students and researchers in signal processing who need to perform power system disturbance analyses and diagnostics It is also highly recommended for any engineer or utility professional involved in power quality monitoring

Discover Signal Processing Simon Braun, 2008-04-15 Signal processing is now a multidisciplinary topic and one that has applications in many fields including but not limited to science engineering medicine finance and the behavioural sciences Modern software libraries that include dedicated languages and packages designed to simplify the development and application of signal processing techniques are now readily available however this ease of application means that an understanding of the various techniques is imperative It is critical that the student or practitioner is able to choose an appropriate processing technique be aware of potential errors involved and understand how to control them *Discover Signal Processing* exploits the rationale of learning by doing actually attempting and performing a task is the most effective way to remember and understand It presents the reader with a diverse range of exercises some intended to recall or practice simple concepts others more complex Includes more than 60 exercises covering major aspects of signal processing tools Uses MATLAB as a platform utilizing its extensive GUI capabilities enabling exercises to be performed using graphical elements only *Discover Signal Processing* provides an excellent accessible guide to signal processing for mechanical aeronautical civil and electronic engineers in their senior graduate year It will also be of interest to those attending CPD courses as well as to practicing engineers **10th International Conference on Vibrations in Rotating Machinery** Institution of Mechanical

Engineers,2012-09-11 This book presents the papers from the 10th International Conference on Vibrations in Rotating Machinery This conference first held in 1976 has defined and redefined the state of the art in the many aspects of vibration encountered in rotating machinery Distinguished by an excellent mix of industrial and academic participation achieved these papers present the latest methods of theoretical experimental and computational rotordynamics alongside the current issues of concern in the further development of rotating machines Topics are aimed at propelling forward the standards of excellence in the design and operation of rotating machines Presents latest methods of theoretical experimental and computational rotordynamics Covers current issues of concern in the further development of rotating machines

Bayesian Signal Processing James V. Candy,2016-06-20 Presents the Bayesian approach to statistical signal processing for a variety of useful model sets This book aims to give readers a unified Bayesian treatment starting from the basics Bayes rule to the more advanced Monte Carlo sampling evolving to the next generation model based techniques sequential Monte Carlo sampling This next edition incorporates a new chapter on Sequential Bayesian Detection a new section on Ensemble Kalman Filters as well as an expansion of Case Studies that detail Bayesian solutions for a variety of applications These studies illustrate Bayesian approaches to real world problems incorporating detailed particle filter designs adaptive particle filters and sequential Bayesian detectors In addition to these major developments a variety of sections are expanded to fill in the gaps of the first edition Here metrics for particle filter PF designs with emphasis on classical sanity testing lead to ensemble techniques as a basic requirement for performance analysis The expansion of information theory metrics and their application to PF designs is fully developed and applied These expansions of the book have been updated to provide a more cohesive discussion of Bayesian processing with examples and applications enabling the comprehension of alternative approaches to solving estimation detection problems The second edition of Bayesian Signal Processing features Classical Kalman filtering for linear linearized and nonlinear systems modern unscented and ensemble Kalman filters and the next generation Bayesian particle filters Sequential Bayesian detection techniques incorporating model based schemes for a variety of real world problems Practical Bayesian processor designs including comprehensive methods of performance analysis ranging from simple sanity testing and ensemble techniques to sophisticated information metrics New case studies on adaptive particle filtering and sequential Bayesian detection are covered detailing more Bayesian approaches to applied problem solving MATLAB notes at the end of each chapter help readers solve complex problems using readily available software commands and point out other software packages available Problem sets included to test readers knowledge and help them put their new skills into practice Bayesian Signal Processing Second Edition is written for all students scientists and engineers who investigate and apply signal processing to their everyday problems

Mathematical Aspects of Signal Processing Pradip Sircar,2016-10-13 Discusses the mathematical concepts and their interpretations in the field of signal processing

Digital Sonar Design in Underwater Acoustics Qihu Li,2012-03-05 Digital Sonar Design in Underwater

Acoustics Principles and Applications provides comprehensive and up to date coverage of research on sonar design including the basic theory and techniques of digital signal processing basic concept of information theory ocean acoustics underwater acoustic signal propagation theory and underwater signal processing theory This book discusses the general design procedure and approaches to implementation the design method system simulation theory and techniques sonar tests in the laboratory lake and sea and practical validation criteria and methods for digital sonar design It is intended for researchers in the fields of underwater signal processing and sonar design and also for navy officers and ocean explorers Qihu Li is a professor at the Institute of Acoustics Chinese Academy of Sciences and an academician of the Chinese Academy of Sciences

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