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## **CU5072 DETECTION AND ESTIMATION THEORY**

### **DETAILED SYLLABUS**

#### **UNIT I REVEIW OF PROBABILITY AND STOCHASTIC PROCESS**

Conditional Probability, Bayes' Theorem, Random Variables, Conditional Distributions and Densities, moments and distribution of random variables., Stationary Processes Cyclostationary Processes Averages and Ergodicity Autocorrelation Function Power Spectral Density Discrete Time Stochastic Processes, Spatial Stochastic Processes, Random Signals, Relationship of Power Spectral Density and Autocorrelation Function.

#### **UNIT II SINGLE AND MULTIPLE SAMPLE DETECTION**

Hypothesis Testing and the MAP Criterion, Bayes Criterion, Minimax Criterion, Neyman-Pearson Criterion, Sequential Detection, The Optimum Digital Detector in Additive Gaussian Noise , Performance of Binary Receivers in AWGN.

#### **UNIT III FUNDAMENTALS OF ESTIMATION THEORY**

Formulation of the General Parameter Estimation Problem, Relationship between Detection and Estimation Theory, Types of Estimation Problems, Properties of Estimators, Bayes estimation, Minimax Estimation, Maximum-Likelihood Estimation, Comparison of Estimators of Parameters.

#### **UNIT IV WIENER AND KALMAN FILTERS**

Orthogonality Principle, Autoregressive Techniques, Discrete Wiener Filter, Continuous Wiener Filter, Generalization of Discrete and Continuous Filter Representations , Linear Least-Squares Methods, Minimum-Variance Weighted Least-Squares Methods, Minimum-Variance, LeastSquares, Kalman Algorithm - Computational Considerations, Signal Estimation, Continuous Kalman Filter, Extended Kalman Filter.

#### **UNIT V APPLICATIONS**

Detector Structures in Non-Gaussian Noise , Examples of Noise Models, Receiver Structures, and Error-Rate Performance, Estimation of Non-Gaussian Noise

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Parameters Fading Multipath Channel Models, Receiver Structures with Known Channel Parameters, Receiver Structures without Knowledge of Phase, Receiver Structures without Knowledge of Amplitude or Phase, Receiver Structures and Performance with No Channel Knowledge.

**REFERENCES:**

1. Harry L. Van Trees, "Detection, Estimation and Modulation Theory", Part I John Wiley \ and Sons, New York, 2004.
2. Ludeman, Lonnie C. Random processes: filtering, estimation, and detection. John Wiley & Sons, Inc., 2003
3. Sergio Verdu " Multi User Detection" Cambridge University Press, 1998
4. Steven M. Kay, "Fundamentals of Statistical Processing, Volume I: Estimation Theory", Prentice Hall Signal Processing Series, Prentice Hall, PTR, NewJersy, 1993.
5. Thomas Schonhoff, "Detection and Estimation Theory", Prentice Hall, NewJersy, 2007.