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A Statistical Approach CRC Press

The first book to present a systematic and coherent picture of MIMO radars. Due to its potential to improve target detection and discrimination capability, Multiple-Input and Multiple-Output (MIMO) radar has generated significant attention and widespread interest in academia, industry, government labs, and funding agencies. This important new work fills the need for a comprehensive treatment of this emerging field. Edited and authored by leading researchers in the field of MIMO radar research, this book introduces recent developments in the area of MIMO radar to stimulate new concepts, theories, and applications of the topic, and to foster further cross-fertilization of ideas with MIMO communications. Topical coverage includes: Adaptive MIMO radar Beam pattern analysis and optimization for MIMO radar MIMO radar for target detection, parameter estimation, tracking, association, and recognition MIMO radar prototypes and measurements Space-time codes for MIMO radar Statistical MIMO radar Waveform design for MIMO radar Written in an easy-to-follow tutorial style, MIMO Radar Signal Processing serves as an excellent course book for graduate students and a valuable reference for researchers in academia and industry.

Discrete Random Signals and Statistical Signal Processing

Springer

This title is intended for graduate students at the first year or advanced graduate level in the areas of statistical and adaptive signal processing, as well as practicing engineers. The goal of this book is to provide a unified, complete, and practical treatment of spectral estimation, signal modelling, adaptive filtering, and array processing.

Channel Equalization and Source Separation Artech House
Signal Processing

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, communication, and biomedical. *Modelling and Estimation* Statistical and Adaptive Signal Processing Spectral Estimation, Signal Modeling, Adaptive Filtering, and Array Processing Signal Processing for Multistatic Radar Systems: Adaptive Waveform Selection, Optimal Geometries and Pseudolinear Tracking Algorithms addresses three important aspects of signal processing for multistatic radar systems, including adaptive waveform selection, optimal geometries and pseudolinear tracking algorithms. A key theme of the book is performance optimization for multistatic target tracking and localization via waveform adaptation, geometry optimization and tracking algorithm design. Chapters contain detailed mathematical derivations and algorithmic development that are accompanied by simulation examples and associated MATLAB codes. This book is an ideal resource for university researchers and industry engineers in radar, radar signal processing and communications engineering. Develops waveform selection algorithms in a multistatic radar setting to optimize target tracking performance Assesses the optimality of a given target-sensor geometry and designs optimal geometries for target localization using mobile sensors Gives an understanding of low-complexity and high-performance pseudolinear estimation algorithms for target localization and tracking in multistatic radar systems Contains the MATLAB codes for the examples used in the book

Theory and Practice John Wiley & Sons

Nonlinear Signal Processing: A Statistical Approach focuses on unifying the study of a broad and important class of nonlinear signal processing algorithms which emerge from statistical estimation principles, and where the underlying signals are non-Gaussian, rather than Gaussian, processes. Notably, by concentrating on just two non-Gaussian models, a large set of

tools developed that encompass a large portion of the nonlinear signal processing tools proposed in the literature over the past several decades. Key features include: * Numerous problems at the end of each chapter to aid development and understanding * Examples and case studies provided throughout the book in a widerange of applications bring the text to life and place the theory into context * A set of 60+ MATLAB software m-files allowing the reader to quickly design and apply any of the nonlinear signal processing algorithms described in the book to an application of interest is available on the accompanying FTP site.

Algorithms and Practical Implementation Springer Science & Business Media

The field of Digital Signal Processing has developed so fast in the last two decades that it can be found in the graduate and undergraduate programs of most universities. This development is related to the growing available technologies for implementing digital signal processing algorithms. The tremendous growth of development in the digital signal processing area has turned some of its specialized areas into fields themselves. If accurate information of the signals to be processed is available, the designer can easily choose the most appropriate algorithm to process the signal. When dealing with signals whose statistical properties are unknown, fixed algorithms do not process these signals efficiently. The solution is to use an adaptive filter that automatically changes its characteristics by optimizing the internal parameters. The adaptive filtering algorithms are essential in many statistical signal processing applications. Although the field of adaptive signal processing has been subject of research for over three decades, it was in the eighties that a major growth occurred in research and applications. Two main reasons can be credited to this growth, the availability of implementation tools and the appearance of early textbooks exposing the subject in an organized form. Presently, there is still a lot of activities going on in the area of adaptive filtering. In spite of that, the theoretical development in the linear-adaptive-filtering area reached a maturity that justifies a text treating the various methods in a unified way, emphasizing the algorithms

that work well in practical implementation.

Adaptive Filtering John Wiley & Sons

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 (Baye's 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.

Adaptive Signal Processing John Wiley & Sons

Master the basic concepts and methodologies of digital signal processing with this systematic introduction, without the need for an extensive mathematical background. The authors lead the reader through the fundamental mathematical principles underlying the operation of key signal processing techniques, providing simple arguments and cases rather than detailed general proofs. Coverage of practical implementation, discussion of the limitations of particular methods and plentiful MATLAB illustrations allow readers to better connect theory and practice. A focus on algorithms that are of theoretical importance or useful in real-world applications ensures that students cover material relevant to engineering practice, and equips students and practitioners alike with the basic principles necessary to apply DSP techniques to a variety of applications. Chapters include worked examples, problems and computer experiments, helping students to absorb the material they have just read. Lecture slides for all figures and solutions to the numerous problems are available to instructors.

Adaptive Filtering Artech House

Adaptive filtering is a topic of immense practical and theoretical value, having applications in areas ranging from digital and wireless communications to biomedical systems. This book enables readers to gain a gradual and solid introduction to the subject, its applications to a variety of topical problems, existing limitations, and extensions of current theories. The book consists of eleven parts?each part containing a series of focused lectures and ending with bibliographic comments, problems, and computer projects with MATLAB solutions.

Adaptive Signal Processing Springer

Partial-update adaptive signal processing algorithms not only permit significant complexity reduction in adaptive filter implementations, but can also improve adaptive filter performance in telecommunications applications. This book gives state-of-the-art methods for the design and development of partial-update adaptive signal processing algorithms for use in systems development. Partial-Update Adaptive Signal Processing provides a comprehensive coverage of key partial updating schemes, giving detailed information on the theory and

applications of acoustic and network echo cancellation, channel equalization and multiuser detection. It also examines convergence and stability issues for partial update algorithms, providing detailed complexity analysis and a unifying treatment of partial-update techniques. Features: • Advanced analysis and design tools • Application examples illustrating the use of partial-update adaptive signal processing • MATLAB codes for developed algorithms This unique reference will be of interest to signal processing and communications engineers, researchers, R&D engineers and graduate students. "This is a very systematic and methodical treatment of an adaptive signal processing topic, of particular significance in power limited applications such as in wireless communication systems and smart ad hoc sensor networks. I am very happy to have this book on my shelf, not to gather dust, but to be consulted and used in my own research and teaching activities" - Professor A. G. Constantinides, Imperial College, London About the author: Kutluyil Dogançay is an associate professor of Electrical Engineering at the University of South Australia. His research interests span statistical and adaptive signal processing and he serves as a consultant to defence and private industry. He was the Signal Processing and Communications Program Chair of IDC Conference 2007, and is currently chair of the IEEE South Australia Communications and Signal Processing Chapter. Advanced analysis and design tools Algorithm summaries in tabular format Case studies illustrate the application of partial update adaptive signal processing Cengage Learning

Methods of signal analysis represent a broad research topic with applications in many disciplines, including engineering, technology, biomedicine, seismography, econometrics, and many others based upon the processing of observed variables. Even though these applications are widely different, the mathematical background behind them is similar and includes the use of the discrete Fourier transform and z-transform for signal analysis, and both linear and non-linear methods for signal identification, modelling, prediction, segmentation, and classification. These methods are in many cases closely related to optimization problems, statistical methods, and artificial neural networks. This book incorporates a collection of research papers based upon selected contributions presented at the First European Conference on Signal Analysis and Prediction (ECSAP-97) in

Prague, Czech Republic, held June 24-27, 1997 at the Strahov Monastery. Even though the Conference was intended as a European Conference, at first initiated by the European Association for Signal Processing (EURASIP), it was very gratifying that it also drew significant support from other important scientific societies, including the IEE, Signal Processing Society of IEEE, and the Acoustical Society of America. The organizing committee was pleased that the response from the academic community to participate at this Conference was very large; 128 summaries written by 242 authors from 36 countries were received. In addition, the Conference qualified under the Continuing Professional Development Scheme to provide PD units for participants and contributors.

Adaptive Filters John Wiley & Sons

A comprehensive introduction to ICA for students and practitioners Independent Component Analysis (ICA) is one of the most exciting new topics in fields such as neural networks, advanced statistics, and signal processing. This is the first book to provide a comprehensive introduction to this new technique complete with the fundamental mathematical background needed to understand and utilize it. It offers a general overview of the basics of ICA, important solutions and algorithms, and in-depth coverage of new applications in image processing, telecommunications, audio signal processing, and more. Independent Component Analysis is divided into four sections that cover: * General mathematical concepts utilized in the book * The basic ICA model and its solution * Various extensions of the basic ICA model * Real-world applications for ICA models Authors Hyvarinen, Karhunen, and Oja are well known for their contributions to the development of ICA and here cover all the relevant theory, new algorithms, and applications in various fields. Researchers, students, and practitioners from a variety of disciplines will find this accessible volume both helpful and informative.

New Directions in Statistical Signal Processing CRC Press

Optimal and Adaptive Signal Processing covers the theory of optimal and adaptive signal processing using examples and computer simulations drawn from a wide range of applications, including speech and audio, communications, reflection seismology and sonar systems. The material is presented without a heavy reliance on mathematics and focuses on one-dimensional and array processing results, as well as a wide range of adaptive

filter algorithms and implementations. Topics discussed include random signals and optimal processing, adaptive signal processing with the LMS algorithm, applications of adaptive filtering, algorithms and structures for adaptive filtering, spectral analysis, and array signal processing. Optimal and Adaptive Signal Processing is a valuable guide for scientists and engineers, as well as an excellent text for senior undergraduate/graduate level students in electrical engineering.

Adaptive and Iterative Signal Processing in Communications Academic Press

For the first time, a reference on the most relevant applications of adaptive filtering techniques. Top researchers in the field contributed chapters addressing applications in acoustics, speech, wireless and networking, where research is still very active and open.

Statistical Signal Processing John Wiley & Sons

Space-time adaptive processing (STAP) is an exciting technology for advanced radar systems that allows for significant performance enhancements over conventional approaches. Based on a time-tested course taught in industry, government and academia, this second edition reviews basic STAP concepts and methods, placing emphasis on implementation in real-world systems. It addresses the needs of radar engineers who are seeking to apply effective STAP techniques to their systems, and serves as an excellent reference for non-radar specialists with an interest in the signal processing applications of STAP. Engineers find the analysis tools they need to assess the impact of STAP on a variety of important radar applications. A toolkit of STAP algorithms and implementation techniques allows practitioners the flexibility of adapting the best methods to their application. In addition, this second edition adds brand new coverage on "STAP on Transmit" and "Knowledge-Aided STAP (KA-STAP).

Adaptive Signal Processing Academic Press

Adaptive filters are used in many diverse applications, appearing in everything from military instruments to cellphones and home appliances. Adaptive Filtering: Fundamentals of Least Mean Squares with MATLAB® covers the core concepts of this important field, focusing on a vital part of the statistical signal processing area—the least mean square (LMS) adaptive filter. This largely self-contained text: Discusses random variables, stochastic processes, vectors, matrices, determinants, discrete

random signals, and probability distributions Explains how to find the eigenvalues and eigenvectors of a matrix and the properties of the error surfaces Explores the Wiener filter and its practical uses, details the steepest descent method, and develops the Newton's algorithm Addresses the basics of the LMS adaptive filter algorithm, considers LMS adaptive filter variants, and provides numerous examples Delivers a concise introduction to MATLAB®, supplying problems, computer experiments, and more than 110 functions and script files Featuring robust appendices complete with mathematical tables and formulas, Adaptive Filtering: Fundamentals of Least Mean Squares with MATLAB® clearly describes the key principles of adaptive filtering and effectively demonstrates how to apply them to solve real-world problems.

Multiresolution Signal and Geometry Processing: Filter Banks, Wavelets, and Subdivision (Version: 2013-09-26) Springer Science & Business Media

With solid theoretical foundations and numerous potential applications, Blind Signal Processing (BSP) is one of the hottest emerging areas in Signal Processing. This volume unifies and extends the theories of adaptive blind signal and image processing and provides practical and efficient algorithms for blind source separation: Independent, Principal, Minor Component Analysis, and Multichannel Blind Deconvolution (MBD) and Equalization. Containing over 1400 references and mathematical expressions Adaptive Blind Signal and Image Processing delivers an unprecedented collection of useful techniques for adaptive blind signal/image separation, extraction, decomposition and filtering of multi-variable signals and data. Offers a broad coverage of blind signal processing techniques and algorithms both from a theoretical and practical point of view Presents more than 50 simple algorithms that can be easily modified to suit the reader's specific real world problems Provides a guide to fundamental mathematics of multi-input, multi-output and multi-sensory systems Includes illustrative worked examples, computer simulations, tables, detailed graphs and conceptual models within self contained chapters to assist self study Accompanying CD-ROM features an electronic, interactive version of the book with fully coloured figures and text. C and MATLAB user-friendly software packages are also provided MATLAB is a registered trademark of The MathWorks, Inc. By providing a detailed

introduction to BSP, as well as presenting new results and recent developments, this informative and inspiring work will appeal to researchers, postgraduate students, engineers and scientists working in biomedical engineering, communications, electronics, computer science, optimisations, finance, geophysics and neural networks.

Blind Identification and Separation of Complex-valued Signals Mit Press

Blind identification consists of estimating a multi-dimensional system only through the use of its output, and source separation, the blind estimation of the inverse of the system. Estimation is generally carried out using different statistics of the output. The authors of this book consider the blind identification and source separation problem in the complex-domain, where the available statistical properties are richer and include non-circularity of the sources - underlying components. They define identifiability conditions and present state-of-the-art algorithms that are based on algebraic methods as well as iterative algorithms based on maximum likelihood theory. Contents 1. Mathematical Preliminaries. 2. Estimation by Joint Diagonalization. 3. Maximum

Likelihood ICA. About the Authors Eric Moreau is Professor of Electrical Engineering at the University of Toulon, France. His research interests concern statistical signal processing, high order statistics and matrix/tensor decompositions with applications to data analysis, telecommunications and radar. Tülay Adalı is Professor of Electrical Engineering and Director of the Machine Learning for Signal Processing Laboratory at the University of Maryland, Baltimore County, USA. Her research interests concern statistical and adaptive signal processing, with an emphasis on nonlinear and complex-valued signal processing, and applications in biomedical data analysis and communications. Blind identification consists of estimating a multidimensional system through the use of only its output. Source separation is concerned with the blind estimation of the inverse of the system. The estimation is generally performed by using different statistics of the outputs. The authors consider the blind estimation of a multiple input/multiple output (MIMO) system that mixes a number of underlying signals of interest called sources. They also consider the case of direct estimation of the inverse system for the purpose of source separation. They then describe the estimation theory associated with the identifiability conditions

and dedicated algebraic algorithms. The algorithms depend critically on (statistical and/or time frequency) properties of complex sources that will be precisely described.

Adaptive Waveform Selection, Optimal Geometries and Pseudolinear Tracking Algorithms CRC Press

The only book on the subject at this level, this is a well written formalised and concise presentation of the basis of statistical signal processing. It teaches a wide variety of techniques, demonstrating how they can be applied to many different situations.

Spectral Estimation, Signal Modeling, Adaptive Filtering, and Array Processing CRC Press

This authoritative volume on statistical and adaptive signal processing offers you a unified, comprehensive and practical treatment of spectral estimation, signal modeling, adaptive filtering, and array processing. Packed with over 3,000 equations and more than 300 illustrations, this unique resource provides you with balanced coverage of implementation issues, applications, and theory, making it a smart choice for professional engineers and students alike.

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