



Principles of Signal Detection and Parameter Estimation

By *Bernard C. Levy*

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This textbook provides a comprehensive and current understanding of signal detection and estimation, including problems and solutions for each chapter. Signal detection plays an important role in fields such as radar, sonar, digital communications, image processing, and failure detection. The book explores both Gaussian detection and detection of Markov chains, presenting a unified treatment of coding and modulation topics. Addresses asymptotic of tests with the theory of large deviations, and robust detection. This text is appropriate for students of Electrical Engineering in graduate courses in Signal Detection and Estimation.

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Editorial Review

From the Back Cover

This new textbook is for contemporary signal detection and parameter estimation courses offered at the advanced undergraduate and graduate levels. It presents a unified treatment of detection problems arising in radar/sonar signal processing and modern digital communication systems. The material is comprehensive in scope and addresses signal processing and communication applications with an emphasis on fundamental principles. In addition to standard topics normally covered in such a course, the author incorporates recent advances, such as the asymptotic performance of detectors, sequential detection, generalized likelihood ratio tests (GLRTs), robust detection, the detection of Gaussian signals in noise, the expectation maximization algorithm, and the detection of Markov chain signals. Numerous examples and detailed derivations along with homework problems following each chapter are included.

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