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3 Fundamentals Of Statistical Signal Processing

**This third volume of eight
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Conference, brings together contributions to this important area of research and engineering. The collection presents early findings and case studies on fundamental

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**and applied aspects of
Structural Dynamics,
including papers on:
Linear Systems
Substructure Modelling
Adaptive Structures
Experimental Techniques**

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Analytical Methods

Damage Detection

Damping of Materials &

Members Modal

Parameter Identification

Modal Testing Methods

System Identification

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**Active Control Modal
Parameter Estimation
Processing Modal Data
The information
infrastructure -
comprising computers,
embedded devices,**

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**networks and software
systems - is vital to
operations in every
sector: inf- mation
technology,
telecommunications,
energy, banking and**

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**?nance, tra- portation
systems, chemicals,
agriculture and food,
defense industrial base,
public health and health
care, national monuments
and icons, drinking water**

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**and water treatment
systems, commercial
facilities, dams,
emergency services,
commercial nuclear
reactors, materials and
waste, postal and**

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shipping, and government facilities. Global business and industry, governments, indeed - ciety itself, cannot function if major components of the critical

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information

**infrastructure are
degraded, disabled or
destroyed. This book,
Critical Infrastructure
Protection III, is the third
volume in the annualserie**

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Group 11.10 on Critical Infr
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and policy makers**

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**dedicated to advancing
research, development
and implementation
efforts related to critical
infrastructure protection.
The book presents
original research results**

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and innovative

**applications in the area of
infrastructure protection.**

**Also, it highlights the
importance of weaving s-
cience, technology and
policy in crafting**

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**sophisticated, yet
practical, solutions that
will help secure
information, computer
and network assets in the
various critical
infrastructure sectors.**

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**This volume contains
seventeen edited papers
from the Third Annual
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11.10 International
Conference on Critical
Infrastructure Protection,**

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**held at Dartmouth
College, Hanover, New
Hampshire, March 23-25,
2009. The papers were
refereed by members of
IFIP Working Group
11.10 and other**

**internationally-
recognized experts in
critical infrastructure
protection.
Intellectual property
owners must continually
exploit new ways of**

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**reproducing, distributing,
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a major problem with
digital distribution and
storage technologies.**

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**Multimedia Encryption
and Authentication
Techniques and
Applications covers
current and future trends
in the des**

V.2 Detection theory --

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V.1 Estimation theory.

Jitter, Noise, and Signal

Integrity at High-Speed

How to Not Lie with

Statistics

Optimal and Robust State

Estimation

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**Understanding Statistics
and Experimental Design
Fundamentals of Adaptive
Signal Processing
Foundations of Signal
Processing**

A unified and systematic theoretical

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framework for solving problems related to finite impulse response (FIR) estimate Optimal and Robust State Estimation: Finite Impulse Response (FIR) and Kalman Approaches is a comprehensive investigation into batch state estimators and recursive forms.

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The work begins by introducing the reader to the state estimation approach and provides a brief historical overview. Next, the work discusses the specific properties of finite impulse response (FIR) state estimators. Further chapters give the basics of probability

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and stochastic processes, discuss the available linear and nonlinear state estimators, deal with optimal FIR filtering, and consider a limited memory batch and recursive algorithms. Other topics covered include solving the q -lag FIR

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smoothing problem, introducing the receding horizon (RH) FIR state estimation approach, and developing the theory of FIR state estimation under disturbances. The book closes by discussing the theory of FIR state estimation for uncertain systems and

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providing several applications where the FIR state estimators are used effectively. Key concepts covered in the work include: A holistic overview of the state estimation approach, which arose from the need to know the internal state of a real system, given that the

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input and output are both known
Optimal, optimal unbiased, maximum
likelihood, and unbiased and robust
finite impulse response (FIR) structures
FIR state estimation approach along
with the infinite impulse response (IIR)
and Kalman approaches Cost functions

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and the most critical properties of FIR and IIR state estimates Optimal and Robust State Estimation: Finite Impulse Response (FIR) and Kalman Approaches was written for professionals in the fields of microwave engineering, system engineering, and

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robotics who wish to move towards solving finite impulse response (FIR) estimate issues in both theoretical and practical applications. Graduate and senior undergraduate students with coursework dealing with state estimation will also be able to use the

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book to gain a valuable foundation of knowledge and become more adept in their chosen fields of study.

A comprehensive review of position location technology — from fundamental theory to advanced practical applications Positioning

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systems and location technologies have become significant components of modern life, used in a multitude of areas such as law enforcement and security, road safety and navigation, personnel and object tracking, and many more. Position location systems

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have greatly reduced societal vulnerabilities and enhanced the quality of life for billions of people around the globe — yet limited resources are available to researchers and students in this important field. The Handbook of Position Location:

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Theory, Practice, and Advances fills this gap, providing a comprehensive overview of both fundamental and cutting-edge techniques and introducing practical methods of advanced localization and positioning. Now in its second edition, this

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handbook offers broad and in-depth coverage of essential topics including Time of Arrival (TOA) and Direction of Arrival (DOA) based positioning, Received Signal Strength (RSS) based positioning, network localization, and others. Topics such as GPS,

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autonomous vehicle applications, and visible light localization are examined, while major revisions to chapters such as body area network positioning and digital signal processing for GNSS receivers reflect current and emerging advances in the field. This new edition:

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algorithms for positioning and provides
online access to all MATLAB code
Allows practicing engineers and
graduate students to keep pace with
contemporary research and new
technologies Contains numerous
application-based examples including

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the application of localization to drone navigation, capsule endoscopy localization, and satellite navigation and localization Reviews unique applications of position location systems, including GNSS and RFID-based localization systems The

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Handbook of Position Location: Theory, Practice, and Advances is valuable resource for practicing engineers and researchers seeking to keep pace with current developments in the field, graduate students in need of clear and accurate course material,

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and university instructors teaching the fundamentals of wireless localization. State-of-the-art JNB and SI Problem-Solving: Theory, Analysis, Methods, and Applications Jitter, noise, and bit error (JNB) and signal integrity (SI) have become today ' s greatest

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challenges in high-speed digital design. Now, there ' s a comprehensive and up-to-date guide to overcoming these challenges, direct from Dr. Mike Peng Li, cochair of the PCI Express jitter standard committee. One of the field ' s most respected experts, Li has

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brought together the latest theory, analysis, methods, and practical applications, demonstrating how to solve difficult JNB and SI problems in both link components and complete systems. Li introduces the fundamental terminology, definitions, and concepts

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associated with JNB and SI, as well as their sources and root causes. He guides readers from basic math, statistics, circuit and system models all the way through final applications. Emphasizing clock and serial data communications applications, he

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foundations of DSP and includes the following parts: Signals and Systems; Signal Representation and Quantization; Fourier Transforms; Digital Filtering; Statistical Signal Processing; Adaptive Filtering; Inverse Problems and Signal Reconstruction;

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and Time – Frequency and Multirate
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Handbook of Position Location

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Engineering

State of the Art

Practical algorithm development

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Theory, Practice, and Advances
Third IFIP WG 11.10 International
Conference, Hanover, New
Hampshire, USA, March 23-25, 2009,
Revised Selected Papers
This volume provides an overview
of X-ray technology and the

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historical development of modern CT systems. The main focus of the book is a detailed derivation of reconstruction algorithms in 2D and modern 3D cone-beam systems. A thorough analysis of CT artifacts and a discussion of practical issues

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such as dose considerations give further insight into current CT systems. Although written mainly for graduate students, practitioners will also benefit from this book.

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driving forces of innovation and progress in medicine and healthcare over the past two decades. As new key technologies arise with significant potential to open new options in diagnostics and therapeutics, it is a

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multidisciplinary task to evaluate their benefit for medicine and healthcare with respect to the quality of performance and therapeutic output. Covering key aspects such as information and communication technologies,

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and implementation of signal processing algorithms, this book strikes a balance between highly theoretical expositions and the more practical treatments, covering only those approaches necessary for obtaining an optimal estimator

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and analyzing its performance. Author Steven M. Kay discusses classical estimation followed by Bayesian estimation, and illustrates the theory with numerous pedagogical and real-world examples."--Cover, volume 1.

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The purpose of this book is to introduce the reader to the basic theory of signal detection and estimation. It is assumed that the reader has a working knowledge of applied probability and random processes such as that taught in a

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typical first-semester graduate engineering course on these subjects. This material is covered, for example, in the book by Wong (1983) in this series. More advanced concepts in these areas are introduced where needed,

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primarily in Chapters VI and VII, where continuous-time problems are treated. This book is adapted from a one-semester, second-tier graduate course taught at the University of Illinois. However, this material can also be used for a

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shorter or first-tier course by restricting coverage to Chapters I through V, which for the most part can be read with a background of only the basics of applied probability, including random vectors and conditional

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expectations. Sufficient background for the latter option is given for example in the book by Thomas (1986), also in this series.

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Signals and Images

Dimensions of Uncertainty in

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An Introduction to Signal Detection

and Estimation

Classical, Semi-classical and

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to journal articles and
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which to build further,
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extensive use of
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as it becomes more
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system design with
increased high
resolution sensor

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developments and the
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data generated each
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provides a comprehensive and balanced coverage of the theory and applications of CS in all aspects of earth observations. This work covers a myriad of

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practical aspects such as the use of CS in detection of human vital signs in a cluttered environment and the corresponding modeling of rib-cage breathing.

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resolution enhancement,
and image reconstruction
from incomplete data.

Dimensions of
Uncertainty in
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them. The book gathers together tools derived from statistics, information theory, moment theory, interval analysis and probability boxes, dependence

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bounds, nonadditive measures, and Dempster-Shafer theory. While the book is mainly devoted to communication engineering, the techniques described are

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also of interest to other application areas, and commonalities to these are often alluded to through a number of references to books and research papers. This is

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addressing epistemic
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signals with different sampling rates. This new theory generalizes the conventional deterministic theory of multirate systems beyond many of its constraints.

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Further, it allows for the formulation and solution of new problems: spectrum estimation, time-delay estimation and sensor fusion in the realm of

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multirate signal processing. This self-contained book presents background material, potential applications and leading-edge research.

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neural dynamics, learning
memory and behavior, biological
neural networks, and neural
control

This comprehensive and
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of signal processing, from the fundamental ideas of signals and systems theory to real-world applications. Students are introduced to the powerful foundations of modern signal processing, including the basic geometry of Hilbert space, the

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mathematics of Fourier transforms, and essentials of sampling, interpolation, approximation and compression. The authors discuss real-world issues and hurdles to using these tools, and ways of adapting them to overcome problems of

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finiteness and localization, the limitations of uncertainty, and computational costs. It includes over 160 homework problems and over 220 worked examples, specifically designed to test and expand students' understanding of the fundamentals of signal

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clear and comprehensive explanation of how Digital Signal Processing (DSP) and Computational Intelligence (CI) techniques can be applied to solve problems in the power system. Its unique coverage bridges the gap between DSP,

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electrical power and energy engineering systems, showing many different techniques applied to typical and expected system conditions with practical power system examples. Surveying all recent advances on DSP for power systems, this book enables

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engineers and researchers to understand the current state of the art and to develop new tools. It presents: an overview on the power system and electric signals, with description of the basic concepts of DSP commonly found in power system problems

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the application of several signal processing tools to problems, looking at power signal estimation and decomposition, pattern recognition techniques, detection of the power system signal variations description of DSP in relation to measurements,

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power quality, monitoring,
protection and control, and wide
area monitoring a companion
website with real signal data,
several Matlab codes with
examples, DSP scripts and
samples of signals for
further processing, understanding

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and analysis Practicing power systems engineers and utility engineers will find this book invaluable, as will researchers of electrical power and energy systems, postgraduate electrical engineering students, and staff at utility companies.

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A problem-solving approach to statistical signal processing for practicing engineers, technicians, and graduate students This book takes a pragmatic approach in solving a set of common problems engineers and technicians encounter when

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processing signals. In writing it, the author drew on his vast theoretical and practical experience in the field to provide a quick-solution manual for technicians and engineers, offering field-tested solutions to most problems engineers can

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encounter. At the same time, the book delineates the basic concepts and applied mathematics underlying each solution so that readers can go deeper into the theory to gain a better idea of the solution's limitations and potential pitfalls,

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and thus tailor the best solution for the specific engineering application. Uniquely, Statistical Signal Processing in Engineering can also function as a textbook for engineering graduates and post-graduates. Dr. Spagnolini, who has had a quarter of a

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century of experience teaching graduate-level courses in digital and statistical signal processing methods, provides a detailed axiomatic presentation of the conceptual and mathematical foundations of statistical signal processing that will challenge

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students' analytical skills and motivate them to develop new applications on their own, or better understand the motivation underlining the existing solutions. Throughout the book, some real-world examples demonstrate how powerful a tool

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statistical signal processing is in practice across a wide range of applications. Takes an interdisciplinary approach, integrating basic concepts and tools for statistical signal processing Informed by its author's vast experience as both

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a practitioner and teacher Offers a hands-on approach to solving problems in statistical signal processing Covers a broad range of applications, including communication systems, machine learning, wavefield and array processing, remote sensing,

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image filtering and distributed
computations Features numerous
real-world examples from a wide
range of applications showing the
mathematical concepts involved
in practice Includes MATLAB
code of many of the experiments
in the book Statistical Signal

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Processing in Engineering is an indispensable working resource for electrical engineers, especially those working in the information and communication technology (ICT) industry. It is also an ideal text for engineering students at large, applied

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mathematics post-graduates and advanced undergraduates in electrical engineering, applied statistics, and pure mathematics, studying statistical signal processing.

Detection, Estimation, and Time Series Analysis

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Improving Maximum Likelihood
and the Cramér-Rao Bound
Multirate Statistical Signal
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Vol. 25/VII Diagnostic and

Therapeutic Instrumentation,

Clinical Engineering

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Frequency Estimation

This book describes the essential tools and techniques of statistical signal processing. At every stage theoretical ideas are linked to specific

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applications in

**communications and signal
processing using a range of
carefully chosen examples.**

**The book begins with a
development of basic
probability, random objects,**

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expectation, and second order moment theory followed by a wide variety of examples of the most popular random process models and their basic uses and properties. Specific

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applications to the analysis of random signals and systems for communicating, estimating, detecting, modulating, and other processing of signals are interspersed throughout the

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book. Hundreds of homework problems are included and the book is ideal for graduate students of electrical engineering and applied mathematics. It is also a useful reference for

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**researchers in signal
processing and
communications.**

**55% new material in the
latest edition of this “must-
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distinguished experts
specializing in that topic and
carefully reviewed by the
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communicated to the reader.
Coverage includes
introductory, intermediate
and advanced topics and as
such, this book serves
equally well as classroom**

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textbook as reference resource. • Provides practicing engineers and students with a highly accessible resource for learning and using image/video processing

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image processing education,
which should prove
invaluuable for those
developing or modifying
their curricula • Covers the**

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various image and video processing standards that exist and are emerging, driving today's explosive industry • Offers an understanding of what images are, how they are

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modeled, and gives an introduction to how they are perceived • Introduces the necessary, practical background to allow engineering students to acquire and process their

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**applications About the
Editor... Al Bovik is the
Cullen Trust for Higher
Education Endowed
Professor at The University
of Texas at Austin, where he
is the Director of the**

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Laboratory for Image and Video Engineering (LIVE). He has published over 400 technical articles in the general area of image and video processing and holds two U.S. patents. Dr. Bovik

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**was Distinguished Lecturer
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**Millennium Medal (2000),
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Recognition Society Award.
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IEEE Transactions on Image Processing (1996-2002), has served on and continues to serve on many other professional boards and panels, and was the Founding General Chairman

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type of image and video processing used by electrical engineers, computer scientists, internet developers, bioengineers, and scientists in various, image-intensive disciplines

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David Middleton was a towering figure of 20th Century engineering and science and one of the founders of statistical communication theory. During the second World

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War, the young David

Middleton, working with Van

Fleck, devised the notion of

the matched filter, which is

the most basic method used

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six decades, the contributions of Middleton have become classics. This collection of essays by leading scientists, engineers and colleagues of David are in his honor and reflect the

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wide influence that he has had on many fields. Also included is the introduction by Middleton to his forthcoming book, which gives a wonderful view of the field of communication, its

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The absence of training signals from many kinds of

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transmission necessitates the widespread use of blind equalization and system identification. There have been many algorithms developed for these purposes, working

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treatment of this subject, pointing out the common characteristics of these algorithms as well as learning from their different perspectives.

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provides such a unified
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accuracy of unbiased estimators used in many signal processing problems. At the heart of the proposed methodology is the use of the mean-squared error (MSE) as the

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performance criteria. One of the prime goals of statistical estimation theory is the development of performance bounds when estimating parameters of interest in a given model,

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as well as constructing estimators that achieve these limits. When the parameters to be estimated are deterministic, a popular approach is to bound the MSE achievable

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within the class of unbiased estimators. Although it is well-known that lower MSE can be obtained by allowing for a bias, in applications it is typically unclear how

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to choose an appropriate bias. Rethinking Biased Estimation introduces MSE bounds that are lower than the unbiased Cramer-Rao bound (CRB) for all values of the unknowns. It then

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presents a general framework for constructing biased estimators with smaller MSE than the standard maximum-likelihood (ML) approach, regardless of the true

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unknown values.

Specializing the results to the linear Gaussian model, it derives a class of estimators that dominate least-squares in terms of MSE. It also

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introduces methods for choosing regularization parameters in penalized ML estimators that outperform standard techniques such as cross validation. Mathematical Models is a

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periodic data, and discusses the statistical and computational methods involved. Signal processing can broadly be considered to be the recovery of information from physical observations. The received signals

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professor at Navigation
Headquarters, CAS; LU Mingquan
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of 41 European experts in smart antennas. They provide a comprehensive review and an extensive analysis of the recent progress and new results generated during the last years in almost all fields of smart antennas

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and MIMO (multiple-input multiple-output) transmission. The following represents a summarized table of content. Receiver: space-time processing, antenna combining, reduced rank processing, robust beamforming, subspace methods,

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synchronization, equalization,
multiuser detection, iterative
methods Channel: propagation,
measurements and sounding,
modelling, channel estimation,
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Transmitter: space-time block coding, channel side information, unified design of linear transceivers, ill-conditioned channels, MIMO-MAC strategies
Network Theory: channel capacity, network capacity, multihop

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networks Technology: antenna design, transceivers, demonstrators and testbeds, future air interfaces Applications and Systems: 3G system and link level aspects, MIMO HSDPA, MIMO-WLAN/UMTS implementation

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