

University of Pretoria Yearbook 2019

Detection and estimation 732 (EOP 732)

Qualification Postgraduate

Faculty Faculty of Engineering, Built Environment and Information Technology

Module credits 32.00

Prerequisites Theory of bayesian inference ETB732

Contact time 32 contact hours per semester

Language of tuition Module is presented in English

Department Electrical, Electronic and Computer Engineering

Period of presentation Semester 2

Module content

Binary hypotheses, M hypothesis, decision criteria, performance. Estimation theory: Random parameters, Bayes estimation, multiple parameter estimation. Composite hypotheses. The general Gaussian problem. Performance bounds and approximations. Representations of random processes. Detection of signals-estimation of signal parameters, including detection in non-white noise, sufficient statistics. Signals with unwanted parameters, the composite hypothesis problem.

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