

ECSE 621. STATISTIC DETECTION AND ESTIMATION.

Credits: 4

Offered by: Electrical & Computer Engr (Graduate Studies)

This course is not offered this catalogue year.

Description

Statistical detection and estimation lies at the intersection of telecommunications, signal processing and mathematical statistics. Subjects include: hypothesis testing (Neyman-Pearson, Bayes, minimax, nuisance parameters, composite hypotheses, generalized likelihood), estimation theory (maximum-likelihood, maximum a posteriori probability, linear estimation, Cramer-Rao bounds).

- (3-0-9)
- Prerequisites: ECSE 411 or ECSE 511, ECSE 510

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