# NIRMA UNIVERSITY School of Technology, Institute of Technology B.Tech. Electronics & Communication Engineering Semester - VII Department Elective IV

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Course Code	2ECDE06
<b>Course Title</b>	Estimation and Detection Theory

## **Course Outcomes (COs):**

At the end of the course, students will be able to -

- 1. apply hypothesis testing using Bayes, Minimax, and Neyman Pearson criteria for random parameters and evaluate performance using receiver operating characteristics.
- 2. analyse estimation criteria using MMSE, MAP, and MLE for random parameters and unknown constants.
- 3. evaluate the performance of digital communication systems and spectrum sensing techniques using detection and estimation theory.
- 4. comprehend the performance of RADAR and Biomedical signal processing using detection and estimation techniques.

# **Syllabus**

## **UNIT 1: Introduction**

Overview of probability and random variables, functions of random variables, characterization of random processes, types of random processes, statistics of random processes.

#### **UNIT II: Detection Theory**

Hypothesis testing, Bayes criterion, Mini-max criterion, Neyman Pearson (NP) criterion, multiple hypothesis testing, composite hypothesis testing, receiver operating characteristics (ROC), non-parametric and sequential likelihood ratio detectors.

#### **UNIT III: Estimation Theory**

Basic Estimation criteria or random parameters and unknown constant, minimum mean square error (MMSE), maximum a posteriori (MAP), maximum likelihood estimate (MLE), Cramer Rao (CR) bound

## **UNIT IV: Detection and Estimation of Signals**

Detection of signals in additive white Gaussian noise, linear estimation, detection and estimation in nonwhite Gaussian noise, Wiener filter, Kalman filter, forward and backward predictions. Yule walker equations.

## **UNIT V: Applications of Detection and Estimation Theory**

Detection and tracking of an object in RADAR, detection of signals in Biomedical signal processing, 10 detection in spectrum sensing techniques in cognitive radio.

## Self-Study:

The self-study contents will be declared at the commencement of the semester. Around 10% of the questions will be asked from self-study contents.

## **Suggested Readings:**

- 1. H. L. Van Trees, Detection, Estimation and Modulation Theory, Part I, Wiley
- 2. Papoulis, Probability, Random Variables and Stochastic Processes, TMH
- 3. R. D. Hippenstiel, Detection Theory: Applications and Digital Signal Processing, CRC Press
- 4. Mourad Barkat, Signal Detection and Estimation, Artech House
- 5. E. Biglieri, A. J. Goldsmith, H. Vincent Poor, Principle of Cognitive Radio, Cambridge

L = Lecture, T = Tutorial, P = Practical, C = Credit

## **Teaching Hours: 45**

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