
Contents

1	Introduction	1
1.1	Book Organization	3
1.2	Complementary Readings.....	9
	References	10

Part I Foundations

2	Binary and M-ary Hypothesis Testing	15
2.1	Introduction	15
2.2	Bayesian Binary Hypothesis Testing	16
2.3	Sufficient Statistics	25
2.4	Receiver Operating Characteristic	27
	2.4.1 Neyman-Pearson Tests	29
	2.4.2 ROC Properties	32
2.5	Minimax Hypothesis Testing	39
2.6	Gaussian Detection	49
	2.6.1 Known Signals in Gaussian Noise	50
	2.6.2 Detection of a Zero-Mean Gaussian Signal in Noise	51
2.7	M-ary Hypothesis Testing	52
	2.7.1 Bayesian M-ary Tests	52
	2.7.2 Sufficient Statistics for M -ary Tests.....	56
	2.7.3 Performance Analysis	59
	2.7.4 Bounds Based on Pairwise Error Probability	62
2.8	Bibliographical Notes	63
2.9	Problems	63
	References	71
3	Tests with Repeated Observations	73
3.1	Introduction	73
3.2	Asymptotic Performance of Likelihood Ratio Tests.....	74

3.3	Bayesian Sequential Hypothesis Testing	88
3.4	Sequential Probability Ratio Tests	94
3.5	Optimality of SPRTs	100
3.6	Bibliographical Notes	102
3.7	Problems	102
3.A.	Proof of Cramér's Theorem	108
	References	111
4	Parameter Estimation Theory	113
4.1	Introduction	113
4.2	Bayesian Estimation	114
4.2.1	Optimum Bayesian Estimator	117
4.2.2	Properties of the MSE Estimator	123
4.3	Linear Least-squares Estimation	125
4.4	Estimation of Nonrandom Parameters	131
4.4.1	Bias	133
4.4.2	Sufficient Statistic	136
4.4.3	Cramér-Rao Lower Bound	138
4.4.4	Uniform Minimum Variance Unbiased Estimates	150
4.5	Asymptotic Behavior of ML Estimates	154
4.5.1	Consistency	154
4.5.2	Asymptotic Distribution of the ML Estimate	157
4.6	Bibliographical Notes	159
4.7	Problems	159
4.A.	Derivation of the RBLS Theorem	166
	References	167
5	Composite Hypothesis Testing	169
5.1	Introduction	169
5.2	Uniformly Most Powerful Tests	170
5.3	Invariant Tests	177
5.4	Linear Detection with Interfering Sources	194
5.5	Generalized Likelihood Ratio Tests	197
5.6	Asymptotic Optimality of the GLRT	204
5.6.1	Multinomial Distributions	205
5.6.2	Exponential Families	216
5.7	Bibliographical Notes	221
5.8	Problems	222
5.A.	Proof of Sanov's Theorem	231
	References	232
6	Robust Detection	235
6.1	Introduction	235
6.2	Measures of Model Proximity	236

6.3	Robust Hypothesis Testing	239
6.3.1	Robust Bayesian and NP Tests	239
6.3.2	Clipped LR Tests	241
6.4	Asymptotic Robustness	250
6.4.1	Least Favorable Densities	251
6.4.2	Robust Asymptotic Test	254
6.5	Robust Signal Detection	257
6.5.1	Least-Favorable Densities	258
6.5.2	Receiver Structure	261
6.6	Bibliographical Notes	264
6.7	Problems	265
	References	275

Part II Gaussian Detection

7	Karhunen-Loève Expansion of Gaussian Processes	279
7.1	Introduction	279
7.2	Orthonormal Expansions of Deterministic Signals	280
7.3	Eigenfunction Expansion of Covariance Kernels	284
7.3.1	Properties of Covariance Kernels	285
7.3.2	Decomposition of Covariance Matrices/Kernels	289
7.4	Differential Characterization of the Eigenfunctions	294
7.4.1	Gaussian Reciprocal Processes	294
7.4.2	Partially Observed Gaussian Reciprocal/Markov Processes	307
7.4.3	Rational Stationary Gaussian Processes	310
7.5	Karhunen-Loève Decomposition	313
7.6	Asymptotic Expansion of Stationary Gaussian Processes	315
7.7	Bibliographical Notes	316
7.8	Problems	317
	References	324
8	Detection of Known Signals in Gaussian Noise	327
8.1	Introduction	327
8.2	Binary Detection of Known Signals in WGN	328
8.2.1	Detection of a Single Signal	328
8.2.2	General Binary Detection Problem	332
8.3	M-ary Detection of Known Signals in WGN	338
8.4	Detection of Known Signals in Colored Gaussian Noise	344
8.4.1	Singular and Nonsingular CT Detection	346
8.4.2	Generalized Matched Filter Implementation	348
8.4.3	Computation of the Distorted Signal $g(t)$	352
8.4.4	Noise Whitening Receiver	356
8.5	Bibliographical Notes	362

8.6	Problems	362
	References	368
9	Detection of Signals with Unknown Parameters	371
9.1	Introduction	371
9.2	Detection of Signals with Unknown Phase	372
9.2.1	Signal Space Representation	373
9.2.2	Bayesian Formulation	374
9.2.3	GLR Test	377
9.2.4	Detector Implementation	378
9.3	Detection of DPSK Signals	381
9.4	Detection of Signals with Unknown Amplitude and Phase	386
9.4.1	Bayesian Formulation	387
9.4.2	GLR Test	389
9.5	Detection with Arbitrary Unknown Parameters	389
9.6	Waveform Parameter Estimation	395
9.7	Detection of Radar Signals	402
9.7.1	Equivalent Baseband Detection Problem	403
9.7.2	Cramér-Rao Bound	406
9.7.3	ML Estimates and GLR Detector	409
9.7.4	Ambiguity Function Properties	412
9.8	Bibliographical Notes	420
9.9	Problems	421
	References	431
10	Detection of Gaussian Signals in WGN	433
10.1	Introduction	433
10.2	Noncausal Receiver	434
10.2.1	Receiver Structure	435
10.2.2	Smoother Implementation	442
10.3	Causal Receiver	448
10.4	Asymptotic Stationary Gaussian Test Performance	456
10.4.1	Asymptotic Equivalence of Toeplitz and Circulant Matrices	457
10.4.2	Mean-square Convergence of S_T	459
10.4.3	Large Deviations Analysis of the LRT	461
10.4.4	Detection in WGN	466
10.5	Bibliographical Notes	473
10.6	Problems	473
	References	480

11 EM Estimation and Detection of Gaussian Signals with Unknown Parameters	483
11.1 Introduction	483
11.2 Gaussian Signal of Unknown Amplitude in WGN of Unknown Power	485
11.3 EM Parameter Estimation Method	486
11.3.1 Monotonicity Property	488
11.3.2 Example	489
11.3.3 Convergence Rate	492
11.3.4 Large-Sample Covariance Matrix	498
11.4 Parameter Estimation of Hidden Gauss-Markov Models	500
11.4.1 EM iteration	501
11.4.2 Double-sweep smoother	504
11.4.3 Example	507
11.5 GLRT Implementation	511
11.6 Bibliographical Notes	515
11.7 Problems	516
References	522

Part III Markov Chain Detection

12 Detection of Markov Chains with Known Parameters	527
12.1 Introduction	527
12.2 Detection of Completely Observed Markov Chains	528
12.2.1 Notation and Background	528
12.2.2 Binary Hypothesis Testing	533
12.2.3 Asymptotic Performance	534
12.3 Detection of Partially Observed Markov Chains	543
12.3.1 MAP Sequence Detection	546
12.3.2 Pointwise MAP Detection	563
12.4 Example: Channel Equalization	571
12.4.1 Markov Chain Model	571
12.4.2 Performance Analysis	574
12.5 Bibliographical Notes	585
12.6 Problems	585
References	589
13 Detection of Markov Chains with Unknown Parameters	593
13.1 Introduction	593
13.2 GLR Detector	595
13.2.1 Model	595
13.2.2 GLR Test	597
13.3 Per Survivor Processing	599
13.3.1 Path Extension	599

XVIII Contents

13.3.2 Parameter Vector Update	599
13.4 EM Detector	605
13.4.1 Forward-backward EM	608
13.4.2 EM Viterbi Detector	613
13.5 Example: Blind Equalization	619
13.5.1 Convergence Analysis	621
13.5.2 Convergence Rate	623
13.6 Bibliographical Notes	628
13.7 Problems	628
References	631
Index	633