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Signal Detection and Estimation

Approach: Saddle point method. Def. A saddle point is a point in the domain of a

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function which is a stationary point but not a local extremum. If a point $(-M; \dots; 0; M)$ satisfies $R(-M; \dots; 0) \cdot R(-M; \dots; 0; M) \cdot R(-; \dots; 0; M)$; for any $-; \dots; 0$;

(1) It is a saddle point of the function R . It is the solution of the mini-max problem.

Chapter 2. Binary and M-ary

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Hypothesis Testing 2.1 ...

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equation yields the solution $\hat{\theta} = \frac{1}{n} \sum_{k=1}^n y_k^2 - 1$, which is seen to yield a
maximum of the. Page 3/16. Read PDF
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