

*An Introduction to Signal Detection and
Estimation - Second Edition*
Chapter III: Selected Solutions

H. V. Poor
Princeton University
January 28, 2002

Exercise 1:

Let $\{h_{n,t}\}$ denote the impulse response of a general discrete-time linear filter. The output at time n due to the input signal is $\sum_{t=1}^n h_{n,t}s_t$, and that due to noise is $\sum_{t=1}^n h_{n,t}N_t$. Thus the output SNR at time n is

$$SNR = \frac{|\sum_{t=1}^n h_{n,t}s_t|^2}{E\{(\sum_{t=1}^n h_{n,t}N_t)^2\}} = \frac{|h_n^T s|^2}{h_n^T \Sigma_N h_n}$$

where $h_n = (h_{n,1}, h_{n,2}, \dots, h_{n,n})^T$.

Since $\Sigma_N > 0$, we can write $\Sigma_N = \Sigma_N^{1/2} \Sigma_N^{1/2}$ when $\Sigma_N^{1/2}$ is invertible and symmetric. Thus,

$$SNR = \frac{|(\Sigma_N^{1/2} h_n)^T \Sigma_N^{-1/2} s|^2}{||\Sigma_N^{1/2} h_n||^2}$$

By the Schwarz Inequality ($|x^T y| \leq \|x\| \|y\|$), we have

$$SNR \leq ||\Sigma_N^{1/2} s||^2$$

with equality if and only if $\Sigma_N^{1/2} h_n = \lambda \Sigma_N^{-1/2} s$ for a constant λ . Thus, max SNR occurs when $h_n = \lambda \Sigma_N^{-1} s$. The constant λ is arbitrary (it does not affect SNR), so we can take $\lambda = 1$, which gives the desired result.

Exercise 3:

a. From Exercise 15 of Chapter II, the optimum test here has critical regions:

$$\Gamma_k = \{y \in R^n \mid p_k(y) = \max_{0 \leq r \leq M-1} p_r(y)\}.$$

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