

An Introduction to Signal Detection and Estimation - Second Edition

Chapter III: Selected Solutions

H. V. Poor
Princeton University

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Exercise 1:

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

$$SNR = \frac{|\sum_{l=1}^n h_{n,l}s_l|^2}{E\{(\sum_{l=1}^n h_{n,l}N_l)^2\}} = \frac{|\underline{h}_n^T \underline{s}|^2}{\underline{h}_n^T \underline{\Sigma}_N \underline{h}_n}$$

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

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

$$SNR = \frac{|(\underline{\Sigma}_N^{1/2} \underline{h}_n)^T \underline{\Sigma}_N^{-1/2} \underline{s}|^2}{\|\underline{\Sigma}_N^{1/2} \underline{h}_n\|^2}$$

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

$$SNR \leq \|\underline{\Sigma}_N^{1/2} \underline{s}\|^2$$

with equality if and only if $\underline{\Sigma}_N^{1/2} \underline{h}_n = \lambda \underline{\Sigma}_N^{-1/2} \underline{s}$ for a constant λ . Thus, max SNR occurs when $\underline{h}_n = \lambda \underline{\Sigma}_N^{-1} \underline{s}$. 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:

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

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