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2.5.2.2 Simulation of PM2.5.2.3 Independent Observations; 2.5.2.4 Simulation of the ROC; 2.5.2.5 Examples; 2.5.2.6 Iterative Importance Sampling; 2.5.3 Summary; 2.6 Summary; 2.7 Problems; 3 General Gaussian Detection; 3.1 Detection of Gaussian Random Vectors; 3.1.1 Real Gaussian Random Vectors; 3.1.2 Circular Complex Gaussian Random Vectors; 3.1.3 General Gaussian Detection; 3.1.3.1 Real Gaussian Vectors; 3.1.3.2 Circular Complex Gaussian Vectors; 3.1.3.3 Summary; 3.2 Equal Covariance Matrices; 3.2.1 Independent

Sommario/riassunto	Originally published in 1968, Harry Van Trees's Detection, Estimation, and Modulation Theory, Part I is one of the great time-tested classics in the field of signal processing. Highly readable and practically organized, it is as imperative today for professionals, researchers, and students in optimum signal processing as it was over thirty years ago. The second edition is a thorough revision and expansion almost doubling the size of the first edition and accounting for the new developments thus making it again the most comprehensive and up-to-date treatment of the subject. With a wide range