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1.4. RANDOM SIGNALS IN PRACTICE • We model  $x$  as a random variable with a probability density function dependent upon which hypothesis is present  $-1 \leq v \leq +1$   $x f(x) f(x) v_n$  Area =

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1  $v_T$  Conditional density function on  $x$  • We decide that the hypothesis signal is present if  $x > v_T$ , where  $v_T$  is the so-called decision threshold

## **Random Signal Analysis**

Random signals, also called stochastic signals, contain uncertainty in the parameters that describe them. Because of this uncertainty, mathematical functions cannot be used to precisely describe random signals. Instead, random signals are most often analyzed using statistical techniques that require the treatment of the random parameters of the signal with probability distributions or simple ...

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This is an updating note on random signal analysis. Random Signal Basic. Review. At first, we should have a prior that to define a random variable, one tool is probability, and the other one is statistics (moment, cumulants). Probability distribution. In 1D, at first, we have random variable  $X$ .

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Dummies For Dummies Lifestyle random signal analysis ... Random Signal Analysis By G V Kumbhojkar The MLE of the parameter  $\alpha = g(\theta)$ , where the PDF  $p(\mathbf{x}; \theta)$  is parameterized by  $\theta$ , is given by. where  $\hat{\theta}$  is the MLE of  $\theta$ . Numerical determination. We attempt to solve the equation: Then, if

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