

LINEAR ESTIMATION AND DETECTION IN KRYLOV SUBSPACES

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Theory: Linear Estimation in Krylov Subspaces I Introduction The basic problem in estimation theory (e. g., [150, 210]), also known as parameter estimation, is to recover an unknown signal from a perturbed observation thereof.

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Extra info for Linear Estimation and Detection in Krylov Subspaces Example text According to the article [116] written by Magnus R. Hestenes, he and Eduard Stiefel developed the CG algorithm independently.

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Focuses on the foundations of linear estimation theory, which is essential for effective signal processing Covers exact computational complexity considerations and performance analysis based on extrinsic information transfer charts as well as Monte-Carlo simulations Discusses reduced-rank signal

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Linear Estimation and Detection in Krylov Subspaces : One major area in the theory of statistical signal processing is reduced-rank - timation where optimal linear estimators are approximated in low-dimensional subspaces, e.g., in order to reduce the noise in overmodeled problems, - hance the performance in case of estimated statistics, and/or

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This book focuses linear estimation theory, which is essential for effective signal processing. The first section offers a comprehensive overview of key methods like reduced-rank signal processing and Krylov subspace methods of numerical mathematics. Also, the relationship between statistical signal processing and numerical mathematics is presented. In the second part, the theory is applied to iterative multiuser detection receivers (Turbo equalization) which are typically desired in

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