Course Information

EESC 6343 Detection and Estimation Theory, Spring ’12

Professor Contact Information

Prof. Naofal Al-Dhahir Office: ECSN 3.614
Tel (972) 883-4614 Email: aldhahir@utdallas.edu
Office Hours: Tue 4:15-5:15 pm; Thu 1:15-2:15 pm and by appointment

Course Pre-requisites, Co-requisites, and/or Other Restrictions

EE 6349 Random Processes

Course Description


Student Learning Objectives/Outcomes

Students are expected to be able to:

1. Determine if a minimum variance unbiased estimator (MVUE) exists & compute it a,b
2. Determine if an efficient estimator exists and compute it a,b
3. Compute the Cramer-Rao lower bound for scalar and vector cases a,b
4. Compute MVUE for linear models a,b
5. Compute maximum likelihood estimator a,b,c
6. Compute the linear least-squares estimator a,b,c
7. Compute various Bayesian estimators including the minimum mean square error estimator and the maximum a posteriori estimator a,b,c
8. Apply theory and estimation algorithms learned in class to real-world examples b,c,d,e,f
EE Outcomes

a. an ability to understand advanced concepts in theory of Electrical Engineering;
b. an ability to understand advanced concepts in applications of Electrical Engineering;
c. an ability to apply knowledge of advanced Electrical Engineering
   to formulate and analyze problems in the student's specialty and solve them;
d. an ability to learn emerging concepts in theory and applications
   of Electrical Engineering;
e. an ability to design and conduct experiments as well as to analyze
   and interpret data; and,
f. an ability to function in teams and to communicate effectively.

Required Textbooks and Materials

Volume I, Prentice Hall, 1993

Suggested Course Materials

Additional handouts posted on class website at
http://www.utdallas.edu/~aldhahir/6343/outline.html

Assignments & Academic Calendar

1. Minimum Variance Unbiased Estimation (MVU) (Ch.2) : ~ 1 week
2. Cramer-Rao Lower Bound (scalar & vector cases) (Ch.3) : ~ 2 weeks
3. Linear Models (Ch.4) : ~ 1 week
4. Sufficient Statistics, Neyman-Fisher Factorization Theorem (Ch.5) : ~1 week
5. Best Linear Unbiased Estimators (BLUE) (Ch.6) : ~ 1 week
6. Maximum Likelihood Estimation (Ch.7) : ~ 2 weeks
7. Least Squares Estimation – Geometrical Interpretations (Ch.8) : ~ 1 week
8. Bayesian Estimation (Ch.10) : ~ 1 week
9. Maximum Aposteriori (MAP) Estimation (Ch.11) : ~ 1 week
10. Linear Minimum Mean Square Error (LMMSE) Estimation (Ch.12) : ~ 2 weeks
11. Overview of Detection Techniques : ~ 1 week
Grading Policy

15%   Homework
25%   Midterm 1  (in March, in-class, closed-book)
25%   Midterm 2  (in April, in-class, closed-book)
35%   Project (Report + Presentation + MATLAB implementation)

Course & Instructor Policies

No make-up exams except with prior instructor approval
No late homework

Field Trip Policies

Off-campus Instruction and Course Activities

Off-campus, out-of-state, and foreign instruction and activities are subject to state law and University policies and procedures regarding travel and risk-related activities. Information regarding these rules and regulations may be found at the website address http://www.utdallas.edu/BusinessAffairs/Travel_Risk_Activities.htm. Additional information is available from the office of the school dean. Below is a description of any travel and/or risk-related activity associated with this course.

Student Conduct & Discipline

The University of Texas System and The University of Texas at Dallas have rules and regulations for the orderly and efficient conduct of their business. It is the responsibility of each student and each student organization to be knowledgeable about the rules and regulations which govern student conduct and activities. General information on student conduct and discipline is contained in the UTD publication, A to Z Guide, which is provided to all registered students each academic year.

The University of Texas at Dallas administers student discipline within the procedures of recognized and established due process. Procedures are defined and described in the Rules and Regulations, Board of Regents, The University of Texas System, Part 1, Chapter VI, Section 3, and in Title V, Rules on Student Services and Activities of the university’s Handbook of Operating Procedures. Copies of these rules and regulations are available to students in the Office of the Dean of Students, where staff members are available to assist students in interpreting the rules and regulations (SU 1.602, 972/883-6391).

A student at the university neither loses the rights nor escapes the responsibilities of citizenship. He or she is expected to obey federal, state, and local laws as well as the Regents’ Rules, university regulations, and administrative rules. Students are subject to discipline for violating the standards of conduct whether such conduct takes place on or off campus, or whether civil or criminal penalties are also imposed for such conduct.

Academic Integrity
The faculty expects from its students a high level of responsibility and academic honesty. Because the value of an academic degree depends upon the absolute integrity of the work done by the student for that degree, it is imperative that a student demonstrate a high standard of individual honor in his or her scholastic work.

Scholastic dishonesty includes, but is not limited to, statements, acts or omissions related to applications for enrollment or the award of a degree, and/or the submission as one’s own work or material that is not one’s own. As a general rule, scholastic dishonesty involves one of the following acts: cheating, plagiarism, collusion and/or falsifying academic records. Students suspected of academic dishonesty are subject to disciplinary proceedings.

Plagiarism, especially from the web, from portions of papers for other classes, and from any other source is unacceptable and will be dealt with under the university's policy on plagiarism (see general catalog for details). This course will use the resources of turnitin.com, which searches the web for possible plagiarism and is over 90% effective.

Email Use

The University of Texas at Dallas recognizes the value and efficiency of communication between faculty/staff and students through electronic mail. At the same time, email raises some issues concerning security and the identity of each individual in an email exchange. The university encourages all official student email correspondence be sent only to a student’s U.T. Dallas email address and that faculty and staff consider email from students official only if it originates from a UTD student account. This allows the university to maintain a high degree of confidence in the identity of all individual corresponding and the security of the transmitted information. UTD furnishes each student with a free email account that is to be used in all communication with university personnel. The Department of Information Resources at U.T. Dallas provides a method for students to have their U.T. Dallas mail forwarded to other accounts.

Withdrawal from Class

The administration of this institution has set deadlines for withdrawal of any college-level courses. These dates and times are published in that semester's course catalog. Administration procedures must be followed. It is the student's responsibility to handle withdrawal requirements from any class. In other words, I cannot drop or withdraw any student. You must do the proper paperwork to ensure that you will not receive a final grade of "F" in a course if you choose not to attend the class once you are enrolled.

Student Grievance Procedures

Procedures for student grievances are found in Title V, Rules on Student Services and Activities, of the university’s Handbook of Operating Procedures.

In attempting to resolve any student grievance regarding grades, evaluations, or other fulfillments of academic responsibility, it is the obligation of the student first to make a serious effort to resolve the matter with the instructor, supervisor, administrator, or committee with whom the grievance originates (hereafter called “the respondent”). Individual faculty members retain primary responsibility for assigning grades and evaluations. If the matter cannot be resolved at that level, the grievance must be submitted in writing to the respondent with a copy of the respondent’s School Dean. If the matter is not resolved by the written response provided by the respondent, the student may submit a written appeal to the School Dean. If the grievance is not resolved by the School Dean’s decision, the student may make a written appeal to the Dean of Graduate or Undergraduate Education, and the deal will appoint and convene an Academic
Appeals Panel. The decision of the Academic Appeals Panel is final. The results of the academic
appeals process will be distributed to all involved parties.

Copies of these rules and regulations are available to students in the Office of the Dean of
Students, where staff members are available to assist students in interpreting the rules and
regulations.

**Incomplete Grade Policy**

As per university policy, incomplete grades will be granted only for work unavoidably missed at
the semester’s end and only if 70% of the course work has been completed. An incomplete grade
must be resolved within eight (8) weeks from the first day of the subsequent long semester. If the
required work to complete the course and to remove the incomplete grade is not submitted by the
specified deadline, the incomplete grade is changed automatically to a grade of **F**.

**Disability Services**

The goal of Disability Services is to provide students with disabilities educational opportunities
equal to those of their non-disabled peers. Disability Services is located in room 1.610 in the
Student Union. Office hours are Monday and Thursday, 8:30 a.m. to 6:30 p.m.; Tuesday and
Wednesday, 8:30 a.m. to 7:30 p.m.; and Friday, 8:30 a.m. to 5:30 p.m.

The contact information for the Office of Disability Services is:
The University of Texas at Dallas, SU 22
PO Box 830688
Richardson, Texas 75083-0688
(972) 883-2098 (voice or TTY)

Essentially, the law requires that colleges and universities make those reasonable adjustments
necessary to eliminate discrimination on the basis of disability. For example, it may be necessary
to remove classroom prohibitions against tape recorders or animals (in the case of dog guides) for
students who are blind. Occasionally an assignment requirement may be substituted (for example,
a research paper versus an oral presentation for a student who is hearing impaired). Classes
enrolled students with mobility impairments may have to be rescheduled in accessible facilities.
The college or university may need to provide special services such as registration, note-taking, or
mobility assistance.

It is the student’s responsibility to notify his or her professors of the need for such an
accommodation. Disability Services provides students with letters to present to faculty members
to verify that the student has a disability and needs accommodations. Individuals requiring special
accommodation should contact the professor after class or during office hours.

**Religious Holy Days**

The University of Texas at Dallas will excuse a student from class or other required activities for
the travel to and observance of a religious holy day for a religion whose places of worship are
exempt from property tax under Section 11.20, Tax Code, Texas Code Annotated.

The student is encouraged to notify the instructor or activity sponsor as soon as possible regarding
the absence, preferably in advance of the assignment. The student, so excused, will be allowed to
take the exam or complete the assignment within a reasonable time after the absence: a period
equal to the length of the absence, up to a maximum of one week. A student who notifies the
instructor and completes any missed exam or assignment may not be penalized for the absence. A
student who fails to complete the exam or assignment within the prescribed period may receive a
failing grade for that exam or assignment.
If a student or an instructor disagrees about the nature of the absence [i.e., for the purpose of observing a religious holy day] or if there is similar disagreement about whether the student has been given a reasonable time to complete any missed assignments or examinations, either the student or the instructor may request a ruling from the chief executive officer of the institution, or his or her designee. The chief executive officer or designee must take into account the legislative intent of TEC 51.911(b), and the student and instructor will abide by the decision of the chief executive officer or designee.

These descriptions and timelines are subject to change at the discretion of the Professor.