



[KTH](#) / [Gruppwebb](#) / [EM3210 Estimation Theory, 10.0 credits](#) / Course round 2019

↕ Min/Max

Course round 2019

Redigera

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Here, you will find information for the course round Fall 2019.

General Information

- The first part of the course coincides with the MSc level course EQ2810 Estimation theory, accelerated program course, 6 cr.
- Course responsible and examiner: Magnus Jansson
- Where: click on "Calendar" to find out.
- When: Period 1-(2) every odd year, see "Calendar" for the schedule.
- Course literature: "Fundamentals of Statistical Signal Processing: Estimation Theory," Kay, Steven M. ISBN 0133457117.
- Grading: Pass/Fail

Course requirements

- Weekly homework assignments, to be solved and reported individually
- Peer grading of homework assignments
- Two project assignments
- 48 hour take-home examination

Course contents can be learnt by cooperative discussions, but homework problems should be solved individually and handed in in due time for grading. Please recall the KTH rules for examination.

For passing the course we require 80% of the total score on homework and project assignments and 50% on exam as well as a serious completion of the peer grading task.

Preliminary Schedule

See KTH central schedule for EQ2810 for the official times and lecture rooms. The Calendar on this page should also be up to date. We have seven time-slots scheduled, Tuesdays 13.15-15.

Preliminary we will use six of them for normal lectures:

Lec. 1: Ch. 1-3 [Lecture 1 \(PDF\)](#) [HW1 \(PDF\)](#) (due 2019-09-03)

Lec. 2: Ch. 4-5 [CRB notes \(PDF\)](#) [Lecture 2 \(PDF\)](#) [HW2 \(PDF\)](#) (due 2019-09-10)

Lec. 3: Ch. 6-7 [Lecture 3 \(PDF\)](#) [HW3 \(PDF\)](#) (due 2019-09-17) [matlab script](#)

Lec. 4: Ch. 8-9 [Lecture 4 \(PDF\)](#) [HW4 \(PDF\)](#)

Lec. 5: Ch. 10-11 [Lecture 5 \(PDF\)](#) [HW5 \(PDF\)](#)

Lec. 6: Ch. 12,14,15, [Lecture 6 \(PDF\)](#) [HW6 \(PDF\)](#)

Lec. 7: Reserve, project?

We may need to add some slots later for project presentations or the like.

Outline of the book

Ch. 1: Introduction

Ch. 2: Minimum Variance Unbiased Estimation

Ch. 3: Cramer Rao Lower Bound

Feedback

Nyheter

- Ch. 4: Linear Models
- Ch. 5: General Minimum Variance Unbiased Estimation
- Ch. 6: Best Linear Unbiased Estimators
- Ch. 7: Maximum Likelihood Estimation
- Ch. 8: Least Squares
- Ch. 9: Method of Moments
- Ch. 10: The Bayesian Philosophy
- Ch. 11: General Bayesian Estimators
- Ch. 12: Linear Bayesian Estimators
- Ch. 14: Summary of Estimators
- Ch. 15: Extensions for Complex Data and Parameters

(Ch. 13: Kalman filtering - will not be covered in this course, see Adaptive signal processing or Optimal filtering courses)

Feedback

Nyheter

Visa tidigare händelser (1) >

Administratör Magnus Jansson ändrade rättigheterna 4 september 2019

Kan därmed läsas av alla och ändras av administratörer.

Kommentera sidan ...

... eller skriv ett nytt inlägg

Hela världen får läsa.

Senast ändrad: 2019-10-01 12:55. [Visa versioner](#)

Taggar: Saknas än så länge.

► Lägg till

[Sluta följa sidan](#) [Anmäl missbruk](#)