DESCRIPTION

The subject of this book is estimating parameters of expectation models of statistical observations. The book describes the most important aspects of the subject for applied scientists and engineers. This group of users is often not aware of estimators other than least squares. Therefore one purpose of this book is to show that statistical parameter estimation has much more to offer than least squares estimation alone. In the approach of this book, knowledge of the distribution of the observations is involved in the choice of estimators. A further advantage of the chosen approach is that it unifies the underlying theory and reduces it to a relatively small collection of coherent, generally applicable principles and notions.

ABOUT THE AUTHOR

Adriaan van den Bos, PhD, is Professor Emeritus of the Department of Applied Physics of Delft University of Technology, The Netherlands. He carries out research in the field of statistical signal processing, parameter estimation, statistics, and application of parameter estimation to problems in applied physics, to optics and electron-optics in particular. He authored or coauthored some fifty journal papers, and his paper "Alternative Interpretation of Maximum Entropy Spectral Analysis," published in IEEE Transactions on Information Theory in 1971, became an official Citation Classic. In addition to journal papers, he has contributed
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