

EE 5369-001 : ESTIMATION THEORY AND DISTRIBUTED ALGORITHMS- Spring 2017 Syllabus

Time & Place : 3:30 pm -4:50 pm, Tuesday - Thursday, SH 105

Instructor : Ioannis D. Schizas

Office : NH 534 (e-mail : schizas@uta.edu, Tel: 817-272-3467)

Office Hours : 500pm-6:00pm Tuesday-Thursday, or by appointment

GTA : TBD (email: TBD)

Office : TBD

Office Hours : TBD

Course webpage can be found under: <http://www.uta.edu/faculty/schizas/>

Faculty Profile: <https://www.uta.edu/profiles/ioannis-schizas>

Textbook

-The first half of the class will rely on this book:

S.M. Kay, *Fundamentals of Statistical Signal Processing: Estimation Theory*, Prentice-Hall, 1993.

-The second half will be based on recent research papers.

Prerequisites

EE 4541 and EE 5531 (or equivalent advanced undergraduate/first year graduate courses in Digital Signal Processing and Stochastic Processes). Basic knowledge of linear algebra, calculus, and probability theory are required.

Grading, Major Assignments, Examination

Homework 10%

Midterm Exam 40% (March 9, 2017)

Project 50% (A two-page project proposal will due on March 8th, 2017. The final project will be due on May 5th, 2017.)

Course Objective

The course presents major theoretical toolboxes for designing estimators and analyzing their performance. Specifically, the course will touch upon Cramer-Rao bound theory and present important estimators such as the maximum likelihood estimator, least-squares estimator and minimum mean-square error estimator to name a few. Tracking of time-varying processes and online estimation techniques will also be considered. After traditional theory is covered, the focus will move in distributed estimation

with applications in sensor networks. Decentralized optimization tools such as the alternating direction method of multipliers will be studied and applied in deriving distributed estimators and tracking algorithms. Different modern distributed techniques will be considered and compared along with applications in sensing, data compression, data denoising and multi-target tracking. The goal of this course is to help graduate students acquire the necessary theoretical background to tackle estimation problems that appear in many engineering applications, especially in networks of sensors.

Course Material/Course Schedule

- Minimum variance unbiased estimators
- Cramer-Rao bound theory
- Best linear unbiased estimators
- Maximum likelihood estimation
- Least-squares estimation
- Sparse regression and compressive sampling
- Kalman and Particle Filtering
- Distributed Optimization Techniques
- Distributed Statistical Inference
- Applications in Networks of Sensors

Student Learning Outcomes:

Upon successful completion of this course, a student will have the ability to:

- Understand basic estimation theory
- Design Estimators and Tracking techniques
- Evaluate performance limits of an estimator via CRLB.
- Understand basic concepts in distributed processing and optimization
- Learn about state of the art distributed estimation and processing techniques in sensor networks

Attendance

At The University of Texas at Arlington, taking attendance is not required but attendance is a critical indicator in student success. Each faculty member is free to develop his or her own methods of evaluating students' academic performance, which includes establishing course-specific policies on attendance. As the instructor of this section, I have established the following attendance policy: attendance is mandatory. However, while UT Arlington does not require instructors to take attendance in their courses, the U.S. Department of Education requires that the University have a mechanism in place to mark when Federal Student Aid recipients 'begin attendance in a course.' UT Arlington instructors will report when students begin attendance in a course as part of the final grading process. Specifically, when assigning a student a grade of F, faculty report the last date a student attended their class based on evidence such as a test, participation in a class project or presentation, or an engagement online via Blackboard. This date is reported to the Department of Education for federal financial aid recipients.

Make-up Exams

There is no make-up exam for this course.

Expectations for Out-of-Class Study

A general rule of thumb is this: for every credit hour earned, a student should spend 3 hours per week beyond the time required to attend each class meeting, students enrolled in this course should expect to spend at least an additional 3 hours per week of their own time in course-related activities, including reading materials and simulation projects. Simulation in Matlab/Simulink will be required for several assignments.

Drop Policy

Students may drop or swap (adding and dropping a class concurrently) classes through self-service in MyMav from the beginning of the registration period through the late registration period. After the late registration period, students must see their academic advisor to drop a class or withdraw. Undeclared students must see an advisor in the University Advising Center. Drops can continue through a point two-thirds of the way through the term or session. It is the student's responsibility to officially withdraw if they do not plan to attend after registering. **Students will not be automatically dropped for non-attendance.** Repayment of certain types of financial aid administered through the University may be required as the result of dropping classes or withdrawing. For more information, contact the Office of Financial Aid and Scholarships (<http://web.uta.edu/ses/fao>).

Grade Grievances

Any appeal of a grade in this course must follow the procedures and deadlines for grade-related grievances as published in the current University Catalog. For undergraduate courses, see <http://catalog.uta.edu/academicregulations/grades/#undergraduatetext>; for graduate courses, see <http://catalog.uta.edu/academicregulations/grades/#graduatetext>.

Disability Accommodations

UT Arlington is on record as being committed to both the spirit and letter of all federal equal opportunity legislation, including The Americans with Disabilities Act (ADA), The Americans with Disabilities Amendments Act (ADAAA), and Section 504 of the Rehabilitation Act. All instructors at UT Arlington

are required by law to provide 'reasonable accommodations' to students with disabilities, so as not to discriminate on the basis of disability. Students are responsible for providing the instructor with official notification in the form of a letter certified by the Office for Students with Disabilities (OSD). Only those students who have officially documented a need for an accommodation will have their request honored. Students experiencing a range of conditions (Physical, Learning, Chronic Health, Mental Health, and Sensory) that may cause diminished academic performance or other barriers to learning may seek services and/or accommodations by contacting:

The Office for Students with Disabilities, (OSD) www.uta.edu/disability or calling 817-272-3364. Information regarding diagnostic criteria and policies for obtaining disability-based academic accommodations can be found at www.uta.edu/disability.

Counseling and Psychological Services, (CAPS) www.uta.edu/caps/ or calling 817-272-3671 is also available to all students to help increase their understanding of personal issues, address mental and behavioral health problems and make positive changes in their lives.

Non-Discrimination Policy

The University of Texas at Arlington does not discriminate on the basis of race, color, national origin, religion, age, gender, sexual orientation, disabilities, genetic information, and/or veteran status in its educational programs or activities it operates. For more information, visit uta.edu/eos.

Title IX Policy

The University of Texas at Arlington ('University') is committed to maintaining a learning and working environment that is free from discrimination based on sex in accordance with Title IX of the Higher Education Amendments of 1972 (Title IX), which prohibits discrimination on the basis of sex in educational programs or activities; Title VII of the Civil Rights Act of 1964 (Title VII), which prohibits sex discrimination in employment; and the Campus Sexual Violence Elimination Act (SaVE Act). Sexual misconduct is a form of sex discrimination and will not be tolerated. For information regarding Title IX, visit www.uta.edu/titleIX or contact Ms. Jean Hood, Vice President and Title IX Coordinator at (817) 272-7091 or jmhood@uta.edu.

Academic Integrity

Students enrolled all UT Arlington courses are expected to adhere to the UT Arlington Honor Code:

I pledge, on my honor, to uphold UT Arlington's tradition of academic integrity, a tradition that values hard work and honest effort in the pursuit of academic excellence. I promise that I will submit only work that I personally create or contribute to group collaborations, and I will appropriately reference any work from other sources. I will follow the highest standards of integrity and uphold the spirit of the Honor Code.

UT Arlington faculty members may employ the Honor Code in their courses by having students acknowledge the honor code as part of an examination or requiring students to incorporate the honor code into any work submitted. Per UT System Regents' Rule 50101, 2.2, suspected violations of university's standards for academic integrity (including the Honor Code) will be referred to the Office of Student Conduct. Violators will be disciplined in accordance with University policy, which may result in the student's suspension or expulsion from the University. Additional information is available at <https://www.uta.edu/conduct/>.

Electronic Communication

UT Arlington has adopted MavMail as its official means to communicate with students about important deadlines and events, as well as to transact university-related business regarding financial aid, tuition, grades, graduation, etc. All students are assigned a MavMail account and are responsible for checking the inbox regularly. There is no additional charge to students for using this account, which remains active even after graduation. Information about activating and using MavMail is available at <http://www.uta.edu/oit/cs/email/mavmail.php>.

Campus Carry

Effective August 1, 2016, the Campus Carry law (Senate Bill 11) allows those licensed individuals to carry a concealed handgun in buildings on public university campuses, except in locations the University establishes as prohibited. Under the new law, openly carrying handguns is not allowed on college campuses. For more information, visit <http://www.uta.edu/news/info/campus-carry/>

Student Feedback Survey

At the end of each term, students enrolled in face-to-face and online classes categorized as 'lecture,' 'seminar,' or 'laboratory' are directed to complete an online Student Feedback Survey (SFS). Instructions on how to access the SFS for this course will be sent directly to each student through MavMail approximately 10 days before the end of the term. Each student's feedback via the SFS database is aggregated with that of other students enrolled in the course. Students' anonymity will be protected to the extent that the law allows. UT Arlington's effort to solicit, gather, tabulate, and publish student feedback is required by state law and aggregate results are posted online. Data from SFS is also used for faculty and program evaluations. For more information, visit <http://www.uta.edu/sfs>.

Final Review Week

For semester-long courses, a period of five class days prior to the first day of final examinations in the long sessions shall be designated as Final Review Week. The purpose of this week is to allow students sufficient time to prepare for final examinations. During this week, there shall be no scheduled activities such as required field trips or performances; and no instructor shall assign any themes, research problems or exercises of similar scope that have a completion date during or following this week unless specified in the class syllabus. During Final Review Week, an instructor shall not give any examinations constituting 10% or more of the final grade, except makeup tests and laboratory examinations. In addition, no instructor shall give any portion of the final examination during Final Review Week. During this week, classes are held as scheduled. In addition, instructors are not required to limit content to topics that have been previously covered; they may introduce new concepts as appropriate.

Emergency Exit Procedures

Should we experience an emergency event that requires us to vacate the building, students should exit the room and move toward the nearest exit, which is located on your left and right hand side when exiting NH 202. When exiting the building during an emergency, one should never take an elevator but should use the stairwells. Faculty members and instructional staff will assist students in selecting the safest route for evacuation and will make arrangements to assist handicapped individuals.

Student Support Services

UT Arlington provides a variety of resources and programs designed to help students develop academic skills, deal with personal situations, and better understand concepts and information related to their courses. Resources include tutoring, major-based learning centers, developmental education, advising and mentoring, personal counseling, and federally funded programs. For individualized referrals, students may visit the reception desk at University College (Ransom Hall), call the Maverick Resource Hotline at 817-272-6107, send a message to resources@uta.edu, or view the information at <http://www.uta.edu/universitycollege/resources/index.php>.

The IDEAS Center (2nd Floor of Central Library) offers free tutoring to all students with a focus on transfer students, sophomores, veterans and others undergoing a transition to UT Arlington. To schedule an appointment with a peer tutor or mentor email IDEAS@uta.edu or call (817) 272-6593.

The English Writing Center (411LIBR): The Writing Center Offers free tutoring in 20-, 40-, or 60-minute face-to-face and online sessions to all UTA students on any phase of their UTA coursework. Our hours are 9 am to 8 pm Mon.-Thurs., 9 am-3 pm Fri. and Noon-6 pm Sat. and Sun. Register and make appointments online at <http://uta.mywconline.com>. Classroom Visits, workshops, and specialized services for graduate students are also available. Please see www.uta.edu/owl for detailed information on all our programs and services. The Library's 2nd floor Academic Plaza offers students a central hub of support services, including IDEAS Center, University Advising Services, Transfer UTA and various college/school advising hours. Services are available during the library's hours of operation. <http://library.uta.edu/academic-plaza>

Emergency Phone Numbers: In case of an on-campus emergency, call the UT Arlington Police Department at 817-272-3003 (non-campus phone), 2-3003 (campus phone). You may also dial 911. Non-emergency number 817-272-3381