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Location Fingerprinting for Ultra-wideband Systems Christoph Steiner, 2010 In this thesis a novel radio frequency based position location concept is proposed and studied which provides accurate position estimates in dense multipath and non line of sight propagation environments The main idea is to apply the location fingerprinting paradigm of position location to channel impulse responses with ultra wide bandwidth The large bandwidth enables a fine temporal resolution of the multipath propagation channel which in turn acts as a unique location fingerprint of the positions of transmitter and receiver At first a location fingerprinting framework is developed from a communication theoretic perspective Then location fingerprinting with two ultra wideband receiver structures is studied The first receiver is able to perform channel estimation and the second receiver is a low complexity generalized energy detection receiver Their position location performance is analyzed theoretically and experimentally with measured data and it is shown that decimeter accuracy is achievable with both receiver structures in dense multipath and non line of sight propagation environments However this experimental performance analysis reveals also a major shortcoming of the proposed method In order to achieve high position location accuracy a large amount of training data is required In order to increase the efficiency of the training phase two promising techniques are proposed in this thesis The first method is based on the idea of joint localization and training The second technique is based on a geometrical channel model and utilizes a priori knowledge about the geometry of the propagation environment The thesis concludes with a summary of the major findings and with a list of interesting future research topics

in the field of location fingerprinting for ultra wideband systems Fundamental Aspects of Operational Risk and Insurance Analytics Marcelo G. Cruz, Gareth W. Peters, Pavel V. Shevchenko, 2015-01-29 A one stop guide for the theories applications and statistical methodologies essential to operational risk Providing a complete overview of operational risk modeling and relevant insurance analytics Fundamental Aspects of Operational Risk and Insurance Analytics A Handbook of Operational Risk offers a systematic approach that covers the wide range of topics in this area Written by a team of leading experts in the field the handbook presents detailed coverage of the theories applications and models inherent in any discussion of the fundamentals of operational risk with a primary focus on Basel II III regulation modeling dependence estimation of risk models and modeling the data elements Fundamental Aspects of Operational Risk and Insurance Analytics A Handbook of Operational Risk begins with coverage on the four data elements used in operational risk framework as well as processing risk taxonomy The book then goes further in depth into the key topics in operational risk measurement and insurance for example diverse methods to estimate frequency and severity models Finally the book ends with sections on specific topics such as scenario analysis multifactor modeling and dependence modeling A unique companion with Advances in Heavy Tailed Risk Modeling A Handbook of Operational Risk the handbook also features Discussions on internal loss data and key risk indicators which are both fundamental for developing a risk sensitive framework Guidelines for how operational risk can be inserted into a firm s strategic decisions A model for stress tests of operational risk under the United States Comprehensive Capital Analysis and Review CCAR program A valuable reference for financial engineers quantitative analysts risk managers and large scale consultancy groups advising banks on their internal systems the handbook is also useful for academics teaching postgraduate courses on the methodology of operational risk Encyclopedia of Financial Models, Volume II Frank J. Fabozzi, 2012-09-12 Volume 2 of the Encyclopedia of Financial Models The need for serious coverage of financial modeling has never been greater especially with the size diversity and efficiency of modern capital markets With this in mind the Encyclopedia of Financial Models has been created to help a broad spectrum of individuals ranging from finance professionals to academics and students understand financial modeling and make use of the various models currently available Incorporating timely research and in depth analysis Volume 2 of the Encyclopedia of Financial Models covers both established and cutting edge models and discusses their real world applications Edited by Frank Fabozzi this volume includes contributions from global financial experts as well as academics with extensive consulting experience in this field Organized alphabetically by category this reliable resource consists of forty four informative entries and provides readers with a balanced understanding of today s dynamic world of financial modeling Volume 2 explores Equity Models and Valuation Factor Models for Portfolio Construction Financial Econometrics Financial Modeling Principles Financial Statements Analysis Finite Mathematics for Financial Modeling and Model Risk and Selection Emphasizes both technical and implementation issues providing researchers educators students and practitioners with the necessary background to deal with issues related

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