

# Generalized Multivariate Analysis of Variance

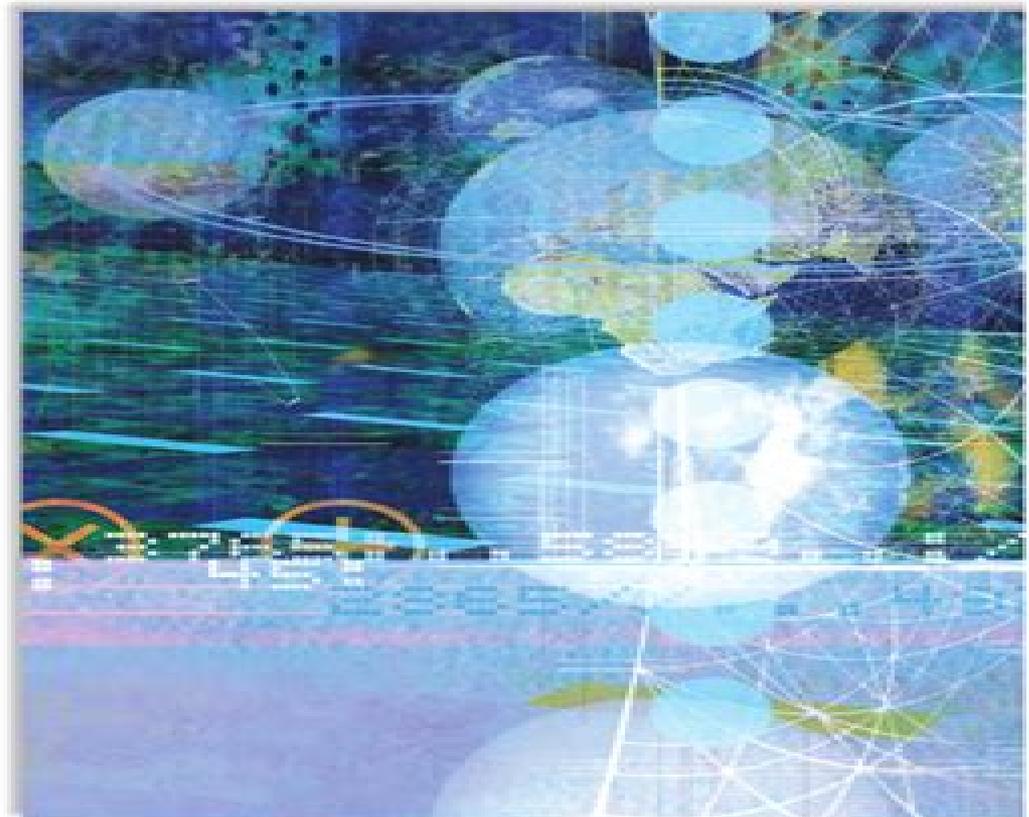
A unified framework for signal processing in correlated noise

*Aleksandar Dogandžić and Arye Nehorai*

**G**eneralized multivariate analysis of variance (GMANOVA) [1]-[19] and related reduced-rank regression [10]-[15] are general statistical models that comprise versions of regression, canonical correlation, and profile analyses as well as analysis of variance (ANOVA) and covariance in univariate and multivariate settings. It is a powerful and, yet, not very well-known tool. In this article, we develop a unified framework for explaining, analyzing, and extending signal processing methods based on GMANOVA. We show the applicability of this framework to a number of detection and estimation problems in signal processing and communications and provide new and simple ways to derive numerous existing algorithms for

- ▲ synchronization and space-time channel and noise estimation in [16]-[33]
- ▲ space-time symbol detection in [23] and [30]-[38]
- ▲ blind and semiblind channel equalization, estimation, and signal separation in [39]-[44]
- ▲ source location using parametric signal models in [17], [23], [28], [31], and [45]-[51]
- ▲ radar target estimation and detection in [45]-[50] and [52]-[55]
- ▲ spectral analysis [56], [57] and nuclear magnetic resonance (NMR) spectroscopy [58].

Many of the above methods were originally derived "from scratch," without knowledge of their close relationship with the GMANOVA models. We explicitly show this relationship and present new insights and guidelines for generalizing these methods. We also acknowledge the pioneering works of Brillinger (on frequency wavenumber analysis; see [59]) and Kelly and Forsythe (on radar detection; see [53]) who



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# Generalized Multivariate Analysis

**Terry C. Jones**



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