Telkomnika (Scopus Q3)

Vol 16, No 2 April 2018, pp. 673-680

ISSN: 1693-6930 (p), ISSN: 2302-9293 (o)

DOI: 10.12928/telkomnika.v16i2.7510

Suparman, Michel Doisy

Bayesian Segmentation in Signal with Multiplicative Noise Using Reversible Jump MCMC

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Submission

Authors Suparman Suparman, Michel Doisy

Title Bayesian Segmentation in Signal with Multiplicative Noise Using Reversible Jump MCMC

Original file 7510-16860-1-SM.DOCX 2017-10-09

Supp. files None

Submitter Suparman Suparman 🖾 Date submitted October 9, 2017 - 07:06 PM Section Signal, Image and Video Processing Editor Hussain Al-Ahmad (Review)

Supavadee Aramvith (Review)
Nidhal Bouaynaya (Review)
D. Jude Hemanth (Review) Arianna Mencattini (Review)

Abstract Views 161

Status

Status Published Vol 16, No 2: April 2018

2019-08-07 Initiated Last modified 2019-08-07

Submission Metadata

Authors

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Country Indonesia

Bio Statement

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Country France Bio Statement

Title and Abstract

Title

Bayesian Segmentation in Signal with Multiplicative Noise Using Reversible Jump MCMC

Abstract

This paper proposes the important issues in signal segmentation. The signal is disturbed by multiplicative noise where the number of segments is unknown. A Bayesian approach is proposed to estimate the parameter. The parameter includes the number of segments, the proposed to estimate the parameter. The parameter includes the number of segments, the location of the segment, and the amplitude. The posterior distribution for the parameter does not have a simple equation so that the Bayes estimator is not easily determined. Reversible Jump Markov chain Monte Carlo (MCMC) method is adopted to overcome the problem. The Reversible Jump MCMC method creates a Markov chain whose distribution is close to the posterior distribution. The performance of the algorithm is shown by simulation data. The result of this simulation shows that the algorithm works well. As an application, the algorithm is used to segment a Synthetic Aperture Radar (SAR) signal. The advantage of this method is that the number of segments, the position of the segment change, and the amplitude are estimated simultaneously.

Indexing

Keywords reversible jump MCMC; bayesian; multiplicative noise; signal segmentation;

Language

Supporting Agencies

Agencies

References

References

TELKOMNIKA Telecommunication, Computing, Electronics and Control

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Review Version 7510-16861-1-RV.DOCX 2017-10-09

Initiated 2017-11-29 Last modified 2018-04-08

Uploaded file Reviewer C 7510-22922-1-RV.TXT 2018-04-08

Editor Decision

Decision Accept Submission 2019-07-15

Notify Editor Editor/Author Email Record 🖵 2018-01-11

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