





	Optimal signal detection 1/3
•	Interpret μ in the OU model as the input signal and the occurrence of a spike as the output signal. Our sample is then (T_1,T_2,,,T_n)
	$ \left\{ \begin{array}{l} dX_t = (-\frac{X_t}{\tau} + \mu)dt + \sigma dW_t \\ X_{t_0} = x_0 \end{array} \right. $
	Recall the Cramer Rao inequality for an unbiased estimator of $\ \mu$:
	$Var\widehat{\mu} \geq rac{1}{J\left(\mu ight)}$
	where $J(\mu)$ is the Fisher information
	$J\left(\mu\right) = \int_{0}^{\infty} \frac{1}{g\left(\tau\right)} \left(\frac{dg\left(\tau\right)}{d\mu}\right)^{2} d\tau$
	Larger values of the Fisher Information imply a better detection of the signal
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