This book presents a unified treatment of linear and nonlinear filtering theory for engineers, with sufficient emphasis on applications to enable the reader to use the theory. The need for this book is twofold. First, although linear estimation theory is relatively well known, it is largely scattered in the journal literature and has not been collected in a single source. Second, available literature on the continuous nonlinear theory is quite esoteric and controversial, and thus inaccessible to engineers uninitiated in measure theory and stochastic differential equations. Furthermore, it is not clear from the available literature whether the nonlinear theory can be applied to practical engineering problems. In attempting to fill the stated needs, the author has retained as much mathematical rigor as he felt was consistent with the prime objective—to explain the theory to engineers. Thus, the author has avoided measure theory in this book by using mean square convergence, on the premise that everyone knows how to average. As a result, the author only requires of the reader background in advanced calculus, theory of ordinary differential equations, and matrix analysis.


Dimension Estimation and Models, Howell Tong, Jan 1, 1993, Mathematics, 223 pages. This volume is the first in the new series Nonlinear Time Series and Chaos. The general aim of the series is to provide a bridge between the two communities by inviting.


The Identity of Zeros of Higher and Lower Dimensional Filter Banks and the Construction of Multidimensional Nonseparable Wavelets, Sirak Belayneh, 2008, Electric filters, 171 pages. The relation of discrete wavelets and multirate filterbanks was first demonstrated by Meyer and Mallat. Latter, Daubechies used this relation to construct continuous wavelets.

Digital and Kalman Filtering An Introduction to Discrete-time Filtering and Optimum Linear Estimation, S. Bozic, 1994, Technology & Engineering, 160 pages. As digital processes are used more and more, interest in digital filtering techniques continues to grow and digital signal processing is therefore increasingly featured in.

Dynamics of Populations of Planetary Systems (IAU C197), International Astronomical Union. Colloquium, May 5, 2005, Science, 490 pages. Recent advances in computational power are now enabling scientists to consider problems of population dynamics at an advanced level. Scientists from 21 countries convened for.


Introduction to random signals and applied Kalman filtering, Volume 1, Robert Grover Brown, Patrick Y. C. Hwang, 1992, Mathematics, 502 pages. Focuses on applied Kalman filtering and its random signal analysis. Important to all control system and communication engineers, it emphasizes applications, computer software.


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