

APPLIED OPTIMAL ESTIMATION

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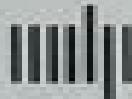
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THE M.I.T. PRESS

Massachusetts Institute of Technology
Cambridge, Massachusetts, and London, England

Applied Optimal Estimation

Frank L. Lewis

Applied Optimal Estimation:

Applied Optimal Estimation The Analytic Sciences Corporation, 1974-05-15 This is the first book on the optimal estimation that places its major emphasis on practical applications treating the subject more from an engineering than a mathematical orientation Even so theoretical and mathematical concepts are introduced and developed sufficiently to make the book a self contained source of instruction for readers without prior knowledge of the basic principles of the field The work is the product of the technical staff of The Analytic Sciences Corporation TASC an organization whose success has resulted largely from its applications of optimal estimation techniques to a wide variety of real situations involving large scale systems Arthur Gelb writes in the Foreword that It is our intent throughout to provide a simple and interesting picture of the central issues underlying modern estimation theory and practice Heuristic rather than theoretically elegant arguments are used extensively with emphasis on physical insights and key questions of practical importance Numerous illustrative examples many based on actual applications have been interspersed throughout the text to lead the student to a concrete understanding of the theoretical material The inclusion of problems with built in answers at the end of each of the nine chapters further enhances the self study potential of the text After a brief historical prelude the book introduces the mathematics underlying random process theory and state space characterization of linear dynamic systems The theory and practice of optimal estimation is then presented including filtering smoothing and prediction Both linear and non linear systems and continuous and discrete time cases are covered in considerable detail New results are described concerning the application of covariance analysis to non linear systems and the connection between observers and optimal estimators The final chapters treat such practical and often pivotal issues as suboptimal structure and computer loading considerations This book is an outgrowth of a course given by TASC at a number of US Government facilities Virtually all of the members of the TASC technical staff have at one time and in one way or another contributed to the material contained in the work

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underlying modern estimation theory and practice. Heuristic rather than theoretically elegant arguments are used extensively with emphasis on physical insights and key questions of practical importance. Numerous illustrative examples many based on actual applications have been interspersed throughout the text to lead the student to a concrete understanding of the theoretical material. The inclusion of problems with built in answers at the end of each of the nine chapters further enhances the self study potential of the text. After a brief historical prelude the book introduces the mathematics underlying random process theory and state space characterization of linear dynamic systems. The theory and practice of optimal estimation is then presented including filtering, smoothing and prediction. Both linear and non linear systems and continuous and discrete time cases are covered in considerable detail. New results are described concerning the application of covariance analysis to non linear systems and the connection between observers and optimal estimators. The final chapters treat such practical and often pivotal issues as suboptimal structure and computer loading considerations. This book is an outgrowth of a course given by TASC at a number of US Government facilities. Virtually all of the members of the TASC technical staff have at one time and in one way or another contributed to the material contained in the work **Applied Optimal Control** A. E.

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Optimal Estimation of Dynamic Systems, Second Edition John L. Crassidis, John L.

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Introduction to Optimal Estimation Edward W. Kamen,Jonathan K. Su,2012-12-06 The topics of control engineering and signal processing continue to flourish and develop In common with general scientific investigation new ideas concepts and interpretations emerge quite spontaneously and these are then discussed used discarded or subsumed into the prevailing subject paradigm Sometimes these innovative concepts coalesce into a new sub discipline within the broad subject tapestry of control and signal processing This preliminary batde between old and new usually takes place at conferences through the Internet and in the journals of the discipline After a litde more maturity has been acquiredhas been acquired by the new concepts then archival publication as a scientific engineering monograph may occur A new concept in control and signal processing is known to have arrived when sufficient material has developed for the topic to be taught as a specialised tutorial workshop or as a course to undergraduates graduates or industrial engineers The Advanced Textbooks in Control and Signal Processing Series is designed as a vehicle for the

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Arthur Earl Bryson, Yu-Chi Ho, 1969 **Optimal and Robust Estimation** Frank L. Lewis, Lihua Xie, Dan Popa, 2008 More than a decade ago world renowned control systems authority Frank L. Lewis introduced what would become a standard textbook on estimation under the title **Optimal Estimation** used in top universities throughout the world. The time has come for a new edition of this classic text and Lewis enlisted the aid of two accomplished experts to bring the book completely up to date with the estimation methods driving today's high performance systems. **A Classic Revisited** **Optimal and Robust Estimation** With an Introduction to Stochastic Control Theory Second Edition reflects new developments in estimation theory and design techniques. As the title suggests the major feature of this edition is the inclusion of robust methods. Three new chapters cover the robust Kalman filter, H infinity filtering and H infinity filtering of discrete time systems. **Modern Tools for Tomorrow's Engineers** This text overflows with examples that highlight practical applications of the theory and concepts. Design algorithms appear conveniently in tables allowing students quick reference, easy implementation into software and intuitive comparisons for selecting the best algorithm for a given application. In addition, downloadable MATLAB code allows students to gain hands on experience with industry standard software tools for a wide variety of applications. This cutting edge and highly interactive text makes teaching and learning estimation methods easier and more modern than ever.

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