Applied Optimal Estimation

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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 them 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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this best selling text focuses on the analysis and design of complicated dynamics systems choice called it a high level concise book that could well be used as a reference by engineers applied mathematicians and undergraduates the format is good the presentation clear the diagrams instructive the examples and problems helpful references and a multiple choice examination are included

optimal estimation of dynamic systems second edition highlights the importance of both physical and numerical modeling in

solving dynamics based estimation problems found in engineering systems accessible to engineering students applied mathematicians and practicing engineers the text presents the central concepts and methods of optimal estimation theory and applies the methods to problems with varying degrees of analytical and numerical difficulty different approaches are often compared to show their absolute and relative utility the authors also offer prototype algorithms to stimulate the development and proper use of efficient computer programs matlab codes for the examples are available on the book s website new to the second edition with more than 100 pages of new material this reorganized edition expands upon the best selling original to include comprehensive developments and updates it incorporates new theoretical results an entirely new chapter on advanced sequential state estimation and additional examples and exercises an ideal self study guide for practicing engineers as well as senior undergraduate and beginning graduate students the book introduces the fundamentals of estimation and helps newcomers to understand the relationships between the estimation and modeling of dynamical systems it also illustrates the application of the theory to real world situations such as spacecraft attitude determination gps navigation orbit determination and aircraft tracking

most newcomers to the field of linear stochastic estimation go through a difficult process in understanding and applying the theory this book minimizes the process while introducing the fundamentals of optimal estimation optimal estimation of dynamic systems explores topics that are important in the field of control where the signals received are used to determine highly sensitive processes such as the flight path of a plane the orbit of a space vehicle or the control of a machine the authors use dynamic models from mechanical and aerospace engineering to provide immediate results of estimation concepts with a minimal reliance on mathematical skills the book documents the development of the central concepts and methods of optimal estimation theory in a manner accessible to engineering students applied mathematicians and practicing engineers it includes rigorous theoretial derivations and a significant amount of qualitiative discussion and judgements it also presents prototype algorithms giving detail and discussion to stimulate development of efficient computer programs and intelligent use of them this book illustrates the application of optimal estimation methods to problems with varying degrees of analytical and numercial

difficulty it compares various approaches to help develop a feel for the absolute and relative utility of different methods and provides many applications in the fields of aerospace mechanical and electrical engineering

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