Stability Regions Of Nonlinear Dynamical Systems Theory Estimation And Applications

Detection Estimation and Modulation Theory, Part ITheory of Point EstimationLessons in Estimation Theory for Signal Processing, Communications, and ControlFoundations of Estimation TheoryEstimation Theory with Applications to Communications and ControlLessons in Digital Estimation TheoryParameter EstimationRecursive Estimation and Time-Series AnalysisTheory of Point EstimationFundamentals of Statistical Signal ProcessingDetection, Estimation, and Modulation Theory, Part IINonparametric Functional Estimation and Related TopicsEstimation and Inferential StatisticsModel Based Parameter EstimationDetection, Estimation, and Modulation Theory, Part IApplied State Estimation and AssociationStatistical EstimationIntroduction to Optimal EstimationMultivariate Density EstimationAdvances in State and Parameter Estimation Harry L. Van Trees Erich Leo Lehmann Jerry M. Mendel L. Kubacek Andrew P. Sage Jerry M. Mendel Harold Wayne Sorenson Peter C. Young Erich L. Lehmann Steven M. Kay Harry L. Van Trees George Roussas Pradip Kumar Sahu Hans Georg Bock Harry L. Van Trees Chaw-Bing Chang I.A. Ibragimov Edward W. Kamen David W. Scott Jitendra R. Raol

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originally published in 1968 harry van trees s detection estimation and modulation theory part i is one of the great time tested classics in the field of signal processing highly readable and practically organized it is as imperative today for professionals researchers and students in optimum signal processing as it was over thirty years ago the second edition is a thorough revision and expansion almost doubling the size of the first edition and accounting for the new developments thus making it again the most comprehensive and up to date treatment of the subject with a wide range of applications such as radar sonar communications seismology biomedical engineering and radar astronomy among others the important field of detection and estimation has rarely been given such expert treatment as it is here each chapter includes section summaries realistic

examples and a large number of challenging problems that provide excellent study material this volume which is part i of a set of four volumes is the most important and widely used textbook and professional reference in the field

euclidean sample spaces exact theory small sample theory large sample theory optimal estimators unbiasedness equivariance minimaxity asymptotic concepts asymptotic optimality theory maximum likelihood bayes estimators

estimation theory is widely used in many branches of science and engineering written in a lesson format that is especially convenient for self study this book describes many of the important estimation methods and shows how they are interrelated covers key topics in parameter estimation and state estimation with supplemental lessons on sufficient statistics and statistical estimation of parameters higher order statistics and a review of state variable models links computations into matlab and its associated toolboxes a small number of important estimation m files which do not presently appear in any mathwork s toolbox are included in an appendix for engineers and scientists interested in digital estimation theory

the application of estimation theory renders the processing of experimental results both rational and effective and thus helps not only to make our knowledge more precise but to determine the measure of its reliability as a consequence estimation theory is indispensable in the analysis of the measuring processes and of experiments in general the knowledge necessary for studying this book encompasses the disciplines of probability and mathematical statistics as studied in the third or fourth year at university for readers interested in applications comparatively detailed chapters on linear and quadratic estimations and normality of observation vectors have been included chapter 2 includes selected items of information from algebra functional analysis and the theory of probability intended to facilitate the reading of the text proper and to save the reader looking up individual theorems in various textbooks and papers it is mainly devoted to the reproducing kernel hilbert spaces helpful in solving many estimation problems the text proper of the book begins with chapter 3 this is divided into two parts the first deals with sufficient statistics complete sufficient statistics minimal sufficient statistics and relations between them the second contains the mostimportant inequalities of estimation theory for scalar and vector valued parameters and presents properties of the exponential family of distributions the fourth chapter is an introduction to asymptotic methods of estimation the method of statistical moments and the maximum likelihood method are investigated the sufficient conditions for asymptotical normality of the estimators are given for both methods the linear and quadratic methods of estimation are dealt with in the fifth chapter the method of least squares estimation is treated five basic regular versions of the regression model and the unified linear model of estimation are described unbiased estimators for unit dispersion factor of the covariance matrix are given for all mentioned cases the equivalence of the least squares method to the method of generalized minimum norm inversion of the design matrix of the regression model is studied in detail the problem of estimating the covariance components in the mixed model is mentioned as well statistical properties of linear and quadratic estimators developed in the fifth chapter in the case of normally distributed errors of measurement are given in chapter 6 further the application of tensor products of hilbert spaces generated by the covariance matrix of random error vector of observations is demonstrated chapter 7 reviews some further important methods of estimation theory in the first part wald s method of decision functions is applied to the construction of estimators the

method of contracted estimators and the method of hoerl and kennard are presented in the second part the basic ideas of robustness and bahadur s approach to estimation theory are presented in the third and fourth parts of this last chapter

introduction and historical perspective least squares estimation general characteristics of estimators mean square and minimum variance estimators maximum a posteriori and maximum likelihood estimators numerical solution of least squares and maximum likelihood estimation problems sequential estimators and some asymptotic properties

this book has grown out of a set of lecture notes prepared originally for a nato summer school on the theory and practice of systems modelling and identification held between the 17th and 28th july 1972 at the ecole nationale superieure de l aeronautique et de l espace since this time i have given similar lecture courses in the control division of the engineering department university of cambridge department of mechanical engineering university of western australia the university of ghent belgium during the time i held the ibm visiting chair in simulation for the month of january 1980 the australian national university and the agricultural university wageningen the netherlands as a result i am grateful to all the reci pients of these lecture courses for their help in refining the book to its present form it is still far from perfect but i hope that it will help the student to become acquainted with the interesting and practically useful concept of recursive estimation furthermore i hope it will stimulate the reader to further study the theoretical aspects of the subject which are not dealt with in detail in the present text the book is primarily intended to provide an introductory set of lecture notes on the subject of recursive estimation to undergraduate masters students however the book can also be considered as a theoretical background handbook for use with the captain computer package

since the publication in 1983 of theory of point estimation much new work has made it desirable to bring out a second edition the inclusion of the new material has increased the length of the book from 500 to 600 pages of the approximately 1000 references about 25 have appeared since 1983 the greatest change has been the addition to the sparse treatment of bayesian inference in the first edition this includes the addition of new sections on equivariant hierarchical and empirical bayes and on their comparisons other major additions deal with new developments concerning the information in equality and simultaneous and shrinkage estimation the notes at the end of each chapter now provide not only bibliographic and historical material but also introductions to recent development in point estimation and other related topics which for space reasons it was not possible to include in the main text the problem sections also have been greatly expanded on the other hand to save space most of the discussion in the first edition on robust estimation in particu lar l m and r estimators has been deleted this topic is the subject of two excellent books by hampel et al 1986 and staudte and sheather 1990 other than subject matter changes there have been some minor modifications in the presentation

well known authority dr van trees updates array signal processing for today s technology this is the most up to date and thorough treatment of the subject available written in the same accessible style as van tree s earlier classics this completely new work covers all modern applications of array signal processing from biomedicine to wireless communications

about three years ago an idea was discussed among some colleagues in the division of statistics at the university of california davis as to the possibility of holding an international conference focusing exclusively on nonparametric curve estimation the fruition of this idea came about with the enthusiastic support of this project by luc devroye of mcgill university canada and peter robinson of the london school of economics uk the response of colleagues contacted to ascertain interest in participation in such a conference was gratifying and made the effort involved worthwhile devroye and robinson together with this editor and george metakides of the university of patras greece and of the european economic communities brussels formed the international organizing committee for a two week long advanced study institute asi sponsored by the scientific affairs division of the north atlantic treaty organization nato the asi was held on the greek island of spetses between july 29 and august 10 1990 nonparametric functional estimation is a central topic in statistics with applications in numerous substantive fields in mathematics natural and social sciences engineering and medicine while there has been interest in nonparametric functional estimation for many years this has grown of late owing to increasing availability of large data sets and the ability to process them by means of improved computing facilities along with the ability to display the results by means of sophisticated graphical procedures

this book focuses on the meaning of statistical inference and estimation statistical inference is concerned with the problems of estimation of population parameters and testing hypotheses primarily aimed at undergraduate and postgraduate students of statistics the book is also useful to professionals and researchers in statistical medical social and other disciplines it discusses current methodological techniques used in statistics and related interdisciplinary areas every concept is supported with relevant research examples to help readers to find the most suitable application statistical tools have been presented by using real life examples removing the fear factor usually associated with this complex subject the book will help readers to discover diverse perspectives of statistical theory followed by relevant worked out examples keeping in mind the needs of readers as well as constantly changing scenarios the material is presented in an easy to understand form

this judicious selection of articles combines mathematical and numerical methods to apply parameter estimation and optimum experimental design in a range of contexts these include fields as diverse as biology medicine chemistry environmental physics image processing and computer vision the material chosen was presented at a multidisciplinary workshop on parameter estimation held in 2009 in heidelberg the contributions show how indispensable efficient methods of applied mathematics and computer based modeling can be to enhancing the quality of interdisciplinary research the use of scientific computing to model simulate and optimize complex processes has become a standard methodology in many scientific fields as well as in industry demonstrating that the use of state of the art optimization techniques in a number of research areas has much potential for improvement this book provides advanced numerical methods and the very latest results for the applications under consideration

band 1 nachdruck des vierbändigen werkes insgesamt die umfassendste gegenwärtig erhältliche abhandlung auf diesem gebiet anerkannter und bewährter klassiker verfaßt von einer der führenden persönlichkeiten in gut verständlichem stil geschrieben und übersichtlich organisiert mit zusammenfassungen an den kapitelenden beispielen und zahlreichen Übungsaufgaben vorgestellte theorie hat wichtige praktische anwendungen unter

anderem in der radar und sonartechnik nachrichtentechnik seismologie biomedizintechnik und astronomie

a rigorous introduction to the theory and applications of state estimation and association an important area in aerospace electronics and defense industries applied state estimation and association is an important area for practicing engineers in aerospace electronics and defense industries used in such tasks as signal processing tracking and navigation this book offers a rigorous introduction to both theory and application of state estimation and association it takes a unified approach to problem formulation and solution development that helps students and junior engineers build a sound theoretical foundation for their work and develop skills and tools for practical applications chapters 1 through 6 focus on solving the problem of estimation with a single sensor observing a single object and cover such topics as parameter estimation state estimation for linear and nonlinear systems and multiple model estimation algorithms chapters 7 through 10 expand the discussion to consider multiple sensors and multiple objects the book can be used in a first year graduate course in control or system engineering or as a reference for professionals each chapter ends with problems that will help readers to develop derivation skills that can be applied to new problems and to build computer models that offer a useful set of tools for problem solving readers must be familiar with state variable representation of systems and basic probability theory including random and stochastic processes

when certain parameters in the problem tend to limiting values for example when the sample size increases indefinitely the intensity of the noise ap proaches zero etc to address the problem of asymptotically optimal estimators consider the following important case let x 1 x 2 x n be independent observations with the joint probability density x o with respect to the lebesgue measure on the real line which depends on the unknown patameter o e 9 c r1 it is required to derive the best asymptotically estimator 0 x b x n of the parameter o the first question which arises in connection with this problem is how to compare different estimators or equivalently how to assess their quality in terms of the mean square deviation from the parameter or perhaps in some other way the presently accepted approach to this problem resulting from a wald s contributions is as follows introduce a nonnegative function w 0l ob oe 9 the loss function and given two estimators of and o n 2 2 the estimator for which the expected loss risk eown oj 0 j 1 or 2 is smallest is called the better with respect to wn at point 0 here eoo is the expectation evaluated under the assumption that the true value of the parameter is 0 obviously such a method of comparison is not without its defects

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 ofcontrol 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 ascientificorengineering monograph mayoccur anewconceptin 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 systematic presentation ofcourse material for both

popular and innovative topics in the discipline it is hoped that prospective authors will welcome the opportunity to publish a structured presentation of either existing subject areas or some of the newer emerging control and signal processing technologies

clarifies modern data analysis through nonparametric density estimation for a complete working knowledge of the theory and methods featuring a thoroughly revised presentation multivariate density estimation theory practice and visualization second edition maintains an intuitive approach to the underlying methodology and supporting theory of density estimation including new material and updated research in each chapter the second edition presents additional clarification of theoretical opportunities new algorithms and up to date coverage of the unique challenges presented in the field of data analysis the new edition focuses on the various density estimation techniques and methods that can be used in the field of big data defining optimal nonparametric estimators the second edition demonstrates the density estimation tools to use when dealing with various multivariate structures in univariate bivariate trivariate and quadrivariate data analysis continuing to illustrate the major concepts in the context of the classical histogram multivariate density estimation theory practice and visualization second edition also features over 150 updated figures to clarify theoretical results and to show analyses of real data sets an updated presentation of graphic visualization using computer software such as r a clear discussion of selections of important research during the past decade including mixture estimation robust parametric modeling algorithms and clustering more than 130 problems to help readers reinforce the main concepts and ideas presented boxed theorems and results allowing easy identification of crucial ideas figures in color in the digital versions of the book a website with related data sets multivariate density estimation theory practice and visualization second edition is an ideal reference for theoretical and applied statisticians practicing engineers as well as readers interested in the theoretical aspects of nonparametric estimation and the application of these methods to multivariate data the second edition is also useful as a textbook for introductory courses in kernel statistics smoothing advanced computational statistics and general forms of statistical distributions

this book deals with the basics of parameter estimation and state estimation as the fundamental building blocks of mathematical modelling activity in the broader field of control theory all the methods are validated using matlab based implementations with realistically simulated data for general dynamic systems as well as for aircraft parameter estimation this book includes several illustrative examples and chapter end exercises features provides comprehensive coverage of all issues related to parameter and state estimation discusses advanced topics related to kalman filter stability analysis image centroid tracking and neural networks for parameter estimation explores convergence and stability results for the discussed methods reviews the estimation of parameters in linear nonlinear models and distributed fitting includes matlab based illustrative examples and exercises this book is aimed at researchers and graduate students in systems and control signal processing estimation theory engineering mathematics and aerospace engineering

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