
Factorization methods for discrete sequential estimation



Factorization Methods For Discrete Sequential Estimation

Paul K. Hought



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Factorization Methods for Discrete Sequential Estimation Gerald J. Bierman, 2006-05-26 This estimation reference text thoroughly describes matrix factorization methods successfully employed by numerical analysts familiarizing readers with the techniques that lead to efficient economical reliable and flexible estimation algorithms Topics include a review of least squares data processing and the Kalman filter algorithm positive definite matrices the Cholesky decomposition and some of their applications Householder orthogonal transformations sequential square root data processing mapping effects and process noise biases and correlated process noise and covariance analysis of effects due to mismodeled variables and incorrect filter a priori statistics The concluding chapters explore SRIF error analysis of effects due to mismodeled variables and incorrect filter a priori statistics as well as square root information smoothing Geared toward advanced undergraduates and graduate students this pragmatically oriented and detailed presentation is also a useful reference featuring numerous helpful appendixes throughout the text

Multi-Sensor Data Fusion with MATLAB Jitendra R. Raol, 2009-12-16 Using MATLAB examples wherever possible Multi Sensor Data Fusion with MATLAB explores the three levels of multi sensor data fusion MSDF kinematic level fusion including the theory of DF fuzzy logic and decision fusion and pixel and feature level image fusion The authors elucidate DF strategies algorithms and performance evaluation mainly

Identification and System Parameter Estimation 1982 G. A. Bekey, G. N. Saridis, 2016-06-06 Identification and System Parameter Estimation 1982 covers the proceedings of the Sixth International Federation of Automatic Control IFAC Symposium The book also serves as a tribute to Dr Naum S Rajbman The text covers issues concerning identification and estimation such as increasing interrelationships between identification estimation and other aspects of system theory including control theory signal processing experimental design numerical mathematics pattern recognition and information theory The book also provides coverage regarding the application and problems faced by several engineering and scientific fields that use identification and estimation such as biological systems traffic control geophysics aeronautics robotics economics and power systems Researchers from all scientific fields will find this book a great reference material since it presents topics that concern various disciplines

Advanced Kalman Filtering, Least-Squares and Modeling Bruce P. Gibbs, 2011-03-29 This book is intended primarily as a handbook for engineers who must design practical systems Its primary goal is to discuss model development in sufficient detail so that the reader may design an estimator that meets all application requirements and is robust to modeling assumptions Since it is sometimes difficult to a priori determine the best model structure use of exploratory data analysis to define model structure is discussed Methods for deciding on the best model are also presented A second goal is to present little known extensions of least squares estimation or Kalman filtering that provide guidance on model structure and parameters or make the estimator more robust to changes in real world behavior A third goal is discussion of implementation issues that make the estimator more accurate or efficient or that make it flexible so that model

alternatives can be easily compared The fourth goal is to provide the designer analyst with guidance in evaluating estimator performance and in determining correcting problems The final goal is to provide a subroutine library that simplifies implementation and flexible general purpose high level drivers that allow both easy analysis of alternative models and access to extensions of the basic filtering Supplemental materials and up to date errata are downloadable at <http://booksupport.wiley.com>

Model-Based Processing James V. Candy, 2019-03-15 A bridge between the application of subspace based methods for parameter estimation in signal processing and subspace based system identification in control systems Model Based Processing An Applied Subspace Identification Approach provides expert insight on developing models for designing model based signal processors MBSP employing subspace identification techniques to achieve model based identification MBID and enables readers to evaluate overall performance using validation and statistical analysis methods Focusing on subspace approaches to system identification problems this book teaches readers to identify models quickly and incorporate them into various processing problems including state estimation tracking detection classification controls communications and other applications that require reliable models that can be adapted to dynamic environments The extraction of a model from data is vital to numerous applications from the detection of submarines to determining the epicenter of an earthquake to controlling an autonomous vehicles all requiring a fundamental understanding of their underlying processes and measurement instrumentation Emphasizing real world solutions to a variety of model development problems this text demonstrates how model based subspace identification system identification enables the extraction of a model from measured data sequences from simple time series polynomials to complex constructs of parametrically adaptive nonlinear distributed systems In addition this resource features Kalman filtering for linear linearized and nonlinear systems modern unscented Kalman filters as well as Bayesian particle filters Practical processor designs including comprehensive methods of performance analysis Provides a link between model development and practical applications in model based signal processing Offers in depth examination of the subspace approach that applies subspace algorithms to synthesized examples and actual applications Enables readers to bridge the gap from statistical signal processing to subspace identification Includes appendices problem sets case studies examples and notes for MATLAB Model Based Processing An Applied Subspace Identification Approach is essential reading for advanced undergraduate and graduate students of engineering and science as well as engineers working in industry and academia

Optimization Under Uncertainty with Applications to Aerospace Engineering Massimiliano Vasile, 2021-02-15 In an expanding world with limited resources optimization and uncertainty quantification have become a necessity when handling complex systems and processes This book provides the foundational material necessary for those who wish to embark on advanced research at the limits of computability collecting together lecture material from leading experts across the topics of optimization uncertainty quantification and aerospace engineering The aerospace sector in particular has stringent performance requirements on highly complex systems for which solutions are

expected to be optimal and reliable at the same time The text covers a wide range of techniques and methods from polynomial chaos expansions for uncertainty quantification to Bayesian and Imprecise Probability theories and from Markov chains to surrogate models based on Gaussian processes The book will serve as a valuable tool for practitioners researchers and PhD students

Concise Encyclopedia of Modelling and Simulation D.P. Atherton,P. Borne,2013-10-22 The Concise Encyclopedia of Modelling Simulation contains 172 alphabetically arranged articles describing the modelling and simulation of physical systems The emphasis is on mathematical models and their various forms although other types of models such as knowledge based linguistics based graphical and data based are also discussed The articles are revised from the Systems Control Encyclopedia and many newly commissioned articles are included describing recent developments in the field Articles on identification cover all aspects of this problem from the use and choice of specific test signals to problems of model order and the many algorithms and approaches to parameter estimation Computational techniques such as the finite element method that play an important role in analyzing nonlinear models are covered Articles outline the development of simulation consider currently available simulation languages describe applications and cover current developments in the area Where appropriate illustrations and tables are included to clarify particular topics This encyclopedia will be a valuable reference source for all practising engineers researchers and postgraduate students in the field of modelling and simulation

Adaptive Systems in Control and Signal Processing 1989 T.S. Durrani,D.H. Owens,M.A. Johnson,M.J. Grimble,2014-06-28 The Symposium covered three major areas adaptive control identification and signal processing In all three new developments were discussed covering both theoretical and applications research Within the subject area of adaptive control the discussion centred around the challenges of robust control design to unmodelled dynamics robust parameter estimation and enhanced performance from the estimator while the papers on identification took the theme of it being a bridge between adaptive control and signal processing The final area looked at two aspects of signal processing recursive estimation and adaptive filters

Mathematical Programming Study ,1982 Solar Engineering American Society of Mechanical Engineers. Solar Energy Division. Conference,1984 *Solar Engineering--1984* D. Yogi Goswami,1984 Journal of the Institution of Engineers (India). ,1987

Traffic Surveillance Data Processing in Urban Freeway Corridors Using Kalman Filter Techniques Paul K. Houpt,1978 *Information and Decision Technologies* ,1991 **Control and Dynamic Systems** Cornelius T. Leondes,1989 *Sonar Signal Processing* Richard O. Nielsen,1991 This discussion of sonar signal processing bridges a number of related fields including acoustic propagation in the medium detection and estimation theory filter theory digital filtering sensor array processing spectral analysis fast transforms and digital signal processing The book begins with a discussion of the topics of analogue signalling conditioning digital filtering and the calculation of the discrete Fourier transform Other topics discussed include analogue filters and analogue to digital conversion finite impulse and infinite impulse response digital filters and multirate processing techniques

Proceedings O. G. Ingles,1979

Conference Record ,1985 **A Bridge Between Control Science and Technology** International Federation of
Automatic Control. World Congress,1985 The Journal of the Astronautical Sciences ,2001

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