Optimal Estimation Of Dynamic Systems Second Edition Chapman Hallcrc Applied Mathematics Nonlinear Science

This book captures the latest results and techniques for cooperative localization and navigation drawn from a broad array of disciplines. It provides the reader with a generic and comprehensive view of modeling, strategies, and state estimation methodologies in that fields. It discusses the most recent research and novel advances in that direction, exploring the design of algorithms and architectures, benefits, and challenging aspects, as well as a potential broad array of disciplines, including wireless communication, indoor localization, robotics, emergency rescue, motion analysis, etc.

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.

Nonlinear Estimation: Methods and Applications with Deterministic Sample Points focusses on a comprehensive treatment of deterministic sample point filters (also called Gaussian filters) and their variants for nonlinear estimation problems, for which no closed-form solution is available in general. Gaussian filters are becoming popular with the designers due to their ease of implementation and real time execution even on inexpensive or legacy hardware. The main purpose of the book is to educate the reader about a variety of available nonlinear estimation methods so that the reader can choose the right method for a real life problem, adapt or modify it where necessary and implement it. The book can also serve as a core graduate text for a course on state estimation. The book starts from the basic conceptual solution of a nonlinear estimation problem and provides an in depth coverage of (i) various Gaussian filters such as the unscented Kalman filter, cubature and quadrature based filters, Gauss-Hermite filter and their variants and (ii) Gaussian sum filter, in both discrete and continuous-discrete domain. Further, a brief description of filters for randomly delayed measurement and two case-studies are also included. Features: The book covers all the important Gaussian filters, including filters with randomly delayed measurements. Numerical simulation examples with detailed matlab code are provided for most algorithms so that beginners can verify their understanding. Two real world case studies are included: (i) underwater passive target tracking, (ii) ballistic target tracking. The style of writing is suitable for engineers and scientists. The material of the book is presented with the emphasis on key ideas, underlying assumptions, algorithms, and properties. The book combines rigorous mathematical treatment with matlab code, algorithm listings, flow charts and detailed case studies to deepen understanding.

In response to the growing interest in bounding error approaches, the editors of this volume offer the first collection of papers to describe advances in techniques and applications of bounding of the parameters, or state variables, of uncertain dynamical systems. Contributors explore the application of the bounding approach as an alternative to the probabilistic analysis of such systems, relating its importance to robust control-system design.

Graduate-level text extends studies of signal processing, particularly regarding communication systems and digital filtering theory. Topics include filtering, linear systems, and estimation; discrete-time Kalman filter; time-invariant filters; more. 1979 edition.

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 receiv

This book explores topics that are central to the field of spacecraft attitude determination and control. The authors provide rigorous theoretical derivations of significant algorithms accompanied by a generous amount of qualitative discussions of the subject matter. The book documents the development of the important concepts and methods in a manner accessible to practicing engineers, graduate-level engineering students and applied mathematicians. It includes detailed examples from actual mission designs to help ease the transition from theory to practice and also provides prototype algorithms that are readily available on the author’s website. Subject matter includes both theoretical derivations and practical implementation of spacecraft attitude determination and control systems. It provides detailed derivations for attitude kinematics and dynamics and provides detailed description of the most widely used attitude parameterization, the quaternion. This title also provides a thorough treatise of attitude dynamics including Jacobian elliptical functions. It is the first known book to provide detailed derivations and explanations of state attitude determination and gives readers real-world examples from actual working spacecraft missions. The subject matter is chosen to fill the void of existing textbooks and treatises, especially in state and dynamics attitude determination. MATLAB code of all examples will be provided through an external website.

The definitive textbook and professional reference on Kalman Filtering – fully updated, revised, and expanded This book contains the latest developments in the implementation and application of Kalman filtering. Authors Grewal and Andrews draw upon their decades of experience to offer an in-depth examination of the subtleties, common pitfalls, and limitations of estimation theory as it applies to real-world situations. They present many illustrative examples including adaptations for nonlinear filtering, global navigation satellite systems, the error modeling of gyros and accelerometers, inertial navigation systems, and freeway traffic control. Kalman Filtering: Theory and Practice Using MATLAB, Fourth Edition is an ideal textbook in advanced undergraduate and beginning graduate courses in stochastic processes and Kalman filtering. It is also appropriate for self-instruction or review by practicing engineers and scientists who want to learn more about this important topic.

State Estimation for Dynamic Systems presents the state of the art in this field and discusses a new method of state estimation. The method makes it possible to obtain optimal two-sided ellipsoidal bounds for reachable sets of linear and nonlinear control systems with discrete and continuous time. The practical stability of dynamic systems subjected to disturbances can be analyzed, and two-sided estimates in optimal control and differential games can be obtained. The method described in the book also permits guaranteed state estimation (filtering) for dynamic systems in the presence of external disturbances and observation errors. Numerical algorithms for state estimation and optimal control, as well as a number of applications and examples, are presented. The book will be an excellent reference for researchers and engineers working in applied mathematics, control theory, and system analysis. It will also appeal to pure and applied mathematicians, control engineers, and computer programmers.

This book provides a comprehensive presentation of classical and advanced topics in estimation and control of dynamical systems with an emphasis on stochastic control. Many aspects which are not easily found in a single text are provided, such as connections between control theory and mathematical finance, as well as differential games. The book is self-contained and prioritizes concepts rather than full rigor, targeting scientists who want to use control theory in their research in applied mathematics, engineering, economics, and management science. Examples and exercises are included throughout, which will be useful for PhD courses and graduate courses in general. Dr. Alain Bensoussan is Lars Magnus Ericsson Chair at UT Dallas and Director of the International Center for Decision and Risk Analysis which develops risk management research as it pertains to large-investment industrial projects that involve new technologies, applications and markets. He is also Chair Professor at City University Hong Kong.

A unified Bayesian treatment of the state-of-the-art filtering, smoothing, and parameter estimation algorithms for non-linear state space models.

Model based control has emerged as an important way to improve plant efficiency in the process industries, while meeting processing and operating policy constraints. The reader of Methods of Model Based Process Control will find state of the art reports on model based control technology presented by the world's leading scientists and experts from industry. All the important issues that a model based control system has to address are covered in depth, ranging from dynamic simulation and control-relevant identification to information integration. Specific emerging topics are also covered, such as robust control and nonlinear model predictive control. In addition to critical reviews of recent advances, the reader will find new ideas, industrial applications and views of future needs and challenges. Audience: A reference for graduate-level courses and a comprehensive guide for researchers and industrial control engineers in their exploration of the latest trends in the area.

Classification, Parameter Estimation and State Estimation is a practical guide for data analysts and designers of measurement systems and postgraduates students that are interested in advanced measurement systems using MATLAB. 'Prtools' is a powerful MATLAB toolbox for pattern recognition and is written and owned by one of the co-authors, B. Duin of the Delft University of Technology. After an introductory chapter, the book provides the theoretical construction for classification, estimation and state estimation. The book also deals with the skills required to bring the theoretical concepts to practical systems, and how to evaluate these systems. Together with the many examples in the chapters, the book is accompanied by a MATLAB toolbox for pattern recognition and classification. The appendix provides the necessary documentation for this toolbox as well as an overview of the most useful functions from these toolboxes. With its integrated and unified approach to classification, parameter estimation and state estimation, this book is a suitable practical supplement in existing university courses in pattern classification, optimal estimation and data analysis. Covers all contemporary main methods for classification and estimation. Integrated approach to classification, parameter estimation and state estimation Highlights the practical deployment of theoretical issues. Provides a concise and practical approach supported by MATLAB toolbox. Offers exercises at the end of each chapter and numerous worked out examples. PRtools toolbox (MATLAB) and code of worked out examples available from the internet Many examples showing implementations in MATLAB Enables students to practice their skills using a MATLAB environment

This comprehensive introduction to the estimation and control of dynamic stochastic systems provides complete derivations of key results. The second edition includes improved and updated material, and a new presentation of polynomial control and new derivation of linear-quadratic-Gaussian control.

Precise dynamic models of processes are required for many applications, ranging from control engineering to the natural sciences and economics. Frequently, such precise models cannot be derived using theoretical considerations alone. Therefore, they must be determined experimentally. This book treats the determination of dynamic models based on measurements taken at the process, which is known as system identification or process identification. Both offline and online methods are presented, i.e. methods that post-process the measured data as well as methods that provide models during the measurement. The book is theory-oriented and application-oriented and most methods covered have been used successfully in practical applications for many different processes. Illustrative examples in this book with real measured data range from hydraulic and electric actuators up to combustion engines. Real experimental data is also provided on the Springer webpage, allowing readers to gather their first experience with the methods presented in this book. Among others, the book covers the following subjects: determination of the non-parametric frequency response, (fast) Fourier transform, correlation analysis, parameter estimation with a focus on the method of Least Squares and modifications, identification of time-variant processes, identification in closed-loop, identification of continuous time processes, and subspace methods. Some methods for nonlinear system identification are also considered, such as the Extended Kalman filter and neural networks. The different methods are compared by using a real three-mass oscillator process, a model of a drive train. For many identification methods, hints for the practical implementation and application are provided. The book is intended to meet the needs of students and practicing engineers working in research and development, design and manufacturing.

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.”

A focused presentation of how sparse optimization methods can be used to solve optimal control and estimation problems.

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.

This book is about constructing models from experimental data. It covers a range of topics, from statistical data prediction to Kalman filtering, from black-box model identification to parameter estimation, from spectral analysis to predictive control. Written for graduate students, this textbook offers an approach that has proven successful throughout the many years during which its author has taught these topics at his University. The book: Contains accessible methods explained step-by-step in simple terms Offers an essential tool useful in a variety of fields, especially engineering, statistics, and mathematics Includes an overview on random variables and stationary processes, as well as an introduction to discrete time models and matrix analysis Incorporates historical commentaries to put into perspective the developments that have brought the discipline to its current state Provides many examples and solved problems to complement the presentation and facilitate comprehension of the techniques presented

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.

Graduate-level text provides introduction to optimal control theory for stochastic systems, emphasizing application of basic concepts to real problems.

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.

'Optimization Day' (OD) has been a series of annual mini-conferences in Aus tralia since 1994. The purpose of this series of events is to gather researchers in optimization and its related areas from Australia and their collaborators, in order to exchange new developments of optimization theories, methods and their applications. The first four OD mini-conferences were held in The Uni versity of Ballarat (1994), The University of New South Wales (1995), The University of Melbourne (1996) and Royal Melbourne Institute of Technology (1997), respectively. They were all on the eastern coast of Australia. The fifth mini-conference Optimization Days was held at the Centre for Ap plied Dynamics and Optimization (CADO), Department of Mathematics and Statistics, The University of Western Australia, Perth, from 29 to 30 June 1998.

This is the first time the OD mini-conference has been held at the west ern coast of Australia. This fifth OD preceded the International Conference on Optimization: Techniques and Applications (ICOTA) held at Curtin Uni versity of Technology. Many participants attended both events. There were 28 participants in this year's mini-conference and 22 presentations in the mini conference. The presentations in this volume are refereed contributions based on papers presented at the fifth Optimization Days mini-conference. The volume is di vided into the following parts: Global Optimization, Nonsmooth Optimization, Optimization Methods and Applications.

Optimal Estimation of Dynamic SystemsCRC Press

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.

This authoritative treatment covers theory, optimal estimation and a range of practical applications. The first book on the subject, and written by leading researchers, this clear and rigorous work presents a comprehensive theory for both the stability boundary and the stability regions of a range of nonlinear dynamical systems including continuous, discrete, complex, two-time-scale and non-hyperbolic systems, illustrated with numerical examples. The authors also propose new concepts of quasi-stability region and of relevant stability regions and their complete characterisations. Optimal schemes for estimating stability regions of general nonlinear dynamical systems are also covered, and finally the authors describe and explain how the theory is applied in applications including direct methods for power system transient stability analysis, nonlinear optimisation for finding a set of high-quality optimal solutions, stabilisation of nonlinear systems, ecosystem dynamics, and immunisation problems.

The authors provide a comprehensive treatment of stochastic systems from the foundations of probability to stochastic optimal control. The book covers discrete- and continuous-time stochastic dynamic systems leading to the derivation of the Kalman filter, its properties, and its relation to the frequency domain Wiener filter aswell as the dynamic programming derivation of the linear quadratic Gaussian (LQG) and the linear exponential Gaussian (LEG) controllers and their relation to HÝsubscript 2¨ and HÝsubscript Ýinfinity¨¨ controllers and system robustness. This book is suitable for first-year graduate students in electrical, mechanical, chemical, and aerospace engineering specializing in systems and control. Students in computer science, economics, and possibly business will also find it useful.

Optimal control deals with the problem of finding a control law for a given system such that a certain optimality criterion is achieved. An optimal control is a set of differential equations describing the paths of the control variables that minimize the cost functional. This book, Continuous Time Dynamical Systems: State Estimation and Optimal Control with Orthogonal Functions, considers different classes of systems with quadratic performance criteria. It then attempts to find the optimal control law for each class of systems using orthogonal functions that can optimize the given performance criteria. Illustrated throughout with detailed examples, the book covers topics including: Block-pulse functions and shifted Legendre polynomials State estimation of linear time-invariant systems Linear optimal control systems incorporating observers Optimal control of systems described by integro-differential equations Linear-quadratic-Gaussian control Optimal control of singular systems Optimal control of time-delay systems with and without reverse time terms Optimal control of second-order nonlinear systems Hierarchical control of linear time-invariant and time-varying systems

Handbook of Probabilistic Models carefully examines the application of advanced probabilistic models in conventional engineering fields. In this comprehensive handbook, practitioners, researchers and scientists will find detailed explanations of technical concepts, applications of the proposed methods, and the respective scientific approaches needed to solve the problem. This book provides an interdisciplinary approach that creates advanced probabilistic models for engineering fields, ranging from conventional fields of mechanical engineering and civil engineering, to electronics, electrical, earth sciences, climate, agriculture, water resource, mathematical sciences and computer sciences. Specific topics covered include minimax probability machine regression, stochastic finite element method, relevance vector machine, logistic regression, Monte Carlo simulations, random matrix, Gaussian process regression, Kalman filter, stochastic optimization, maximum likelihood, Bayesian inference, Bayesian update, kriging, copula-statistical models, and more. Explains the application of advanced probabilistic models encompassing multidisciplinary research Applies probabilistic modeling to emerging areas in engineering Provides an interdisciplinary approach to probabilistic models and their applications, thus solving a wide range of practical problems

Estimation and Control of Large Scale Networked Systems is the first book that systematically summarizes results on large-scale networked systems. In addition, the book also summarizes the most recent results on structure identification of a networked system, attack identification and prevention. Readers will find the necessary mathematical knowledge for studying large-scale networked systems, as well as a systematic description of the current status of this field, the features of these systems, difficulties in dealing with state estimation and controller design, and major achievements. Numerical examples in chapters provide strong application backgrounds and/or are abstracted from actual engineering problems, such as gene regulation networks and electricity power systems. This book is an ideal resource for researchers in the field of systems and control engineering. Provides necessary mathematical knowledge for studying large scale networked systems Introduces new features for filter and control design of networked control systems Summarizes the most recent results on structural identification of a networked system, attack identification and prevention

Statistical Orbit Determination presents fundmentals of orbit determination--from weighted least squares approaches (Gauss) to today's high-speed computer algorithms that provide accuracy within a few centimeters. Numerous examples and problems are provided to enhance readers' understanding of the material. Covers such topics as coordinate and time systems, square root filters, process noise techniques, and the use of fictitious parameters for absorbing un-modeled and incorrectly modeled forces acting on a satellite. Examples and exercises serve to illustrate the principles throughout each chapter.

This book focuses on several key aspects of nonlinear systems including dynamic modeling, state estimation, and stability analysis. It is intended to provide a wide range of readers in applied mathematics and various engineering disciplines an excellent survey of recent studies of nonlinear systems. With its thirteen chapters, the book brings together important contributions from renowned international researchers to provide an excellent survey of recent studies of nonlinear systems. The first section consists of eight chapters that focus on nonlinear dynamic modeling and analysis techniques, while the next section is composed of five chapters that center on state estimation methods and stability analysis for nonlinear systems.

Difference and differential equations; Linear algebra; Linear state equations; Linear systems with constant coefficients; Positive systems; Markov chains; Concepts of control; Analysis of nonlinear systems; Some important dynamic systems; Optimal control.

Dynamic estimation and control is a fast growing and widely researched field of study that lays the foundation for a new generation of technologies that can dynamically, adaptively and automatically stabilize power systems. This book provides a comprehensive introduction to research techniques for real-time estimation and control of power systems. Dynamic Estimation and Control of Power Systems coherently and concisely explains key concepts in a step by step manner, beginning with the fundamentals and building up to the latest developments of the field. Each chapter features examples to illustrate the main ideas, and effective research tools are presented for signal processing-based estimation of the dynamic states and subsequent control, both centralized and decentralized, as well as linear and nonlinear. Detailed mathematical proofs are included for readers who desire a deeper technical understanding of the methods. This book is an ideal research reference for engineers and researchers working on monitoring and stability of modern grids, as well as postgraduate students studying these topics. It serves to deliver a clear understanding of the tools needed for estimation and control, while also acting as a basis for readers to further develop new and improved approaches in their own research. Offers the first concise, single resource on dynamic estimation and control of power systems Provides both an understanding of estimation and control concepts and a comparison of results Includes detailed case-studies, including MATLAB codes, to explain and demonstrate the concepts presented

In a close analogy to matching data in Euclidean space, this monograph views parameter estimation as matching of the empirical distribution of data with a model-based distribution. Using an appealing Pythagorean-like geometry of the empirical and model distributions, the book brings a new solution to the problem of recursive estimation of non-Gaussian and nonlinear models which can be regarded as a specific approximation of Bayesian estimation. The cases of independent observations and controlled dynamic systems are considered in parallel; the former case giving initial insight into the latter case which is of primary interest to the control community. A number of examples illustrate the key concepts and tools used. This unique monograph follows some previous results on the Pythagorean theory of estimation in the literature (e.g., Chentsov, Csiszar and Amari) but extends the results to the case of controlled dynamic systems.
This text 1s designed to introduce the fundamentals of esti mation to engineers, scientists, and applied mathematicians. The level of the presentation should be accessible to senior under graduates and should prove especially well-suited as a self study guide for practicing professionals. My primary motivation for writing this book 1s to make a significant contribution toward minimizing the painful process most newcomers must go through in digesting and applying the theory. Thus the treatment 1s intro ductory and essence-oriented rather than comprehensive. While some original material 1s included, the justification for this text lies not in the contribution of dramatic new theoretical re sults, but rather in the degree of success I believe that I have achieved in providing a source from which this material may be learned more efficiently than through study of an existing text or the rather diffuse literature. This work is the outgrowth of the author's mid-1960's en counter with the subject while motivated by practical problems aSSociated with space vehicle orbit determination and estimation of powered rocket trajectories. The text has evolved as lecture notes for short courses and seminars given to professionals at Pr>efaae various private laboratories and government agencies, and during the past six years, in conjunction with engineering courses taught at the University of Virginia. To motivate the reader's thinking, the structure of a typical estimation problem often assumes the following form: • Given a dynamical system, a mathematical model is hypothesized based upon the experience of the investigator.
A bottom-up approach that enables readers to master and apply the latest techniques in state estimation This book offers the best mathematical approaches to estimating the state of a general system. The author presents state estimation theory clearly and rigorously, providing the right amount of advanced material, recent research results, and references to enable the reader to apply state estimation techniques confidently across a variety of fields in science and engineering. While there are other textbooks that treat state estimation, this one offers special features and a unique perspective and pedagogical approach that speed learning: * Straightforward, bottom-up approach begins with basic concepts and then builds step by step to more advanced topics for a clear understanding of state estimation * Simple examples and

problems that require only paper and pen to solve lead to an intuitive understanding of how theory works in practice * MATLAB(r)-based source code that corresponds to examples in the book, available on the author's Web site, enables readers to recreate results and experiment with other simulation setups and parameters Armed with a solid foundation in the basics, readers are presented with a careful treatment of advanced topics, including unscented filtering, high order nonlinear filtering, particle filtering, constrained state estimation, reduced order filtering, robust Kalman filtering, and mixed Kalman/H? filtering. Problems at the end of each chapter include both written exercises and computer exercises. Written exercises focus on improving the reader's understanding of theory and key concepts, whereas computer exercises help readers apply theory to problems similar to ones they are likely to encounter in industry. With its expert blend of theory and practice, coupled with its presentation of recent research results, Optimal State Estimation is strongly recommended for undergraduate and graduate-level courses in optimal control and state estimation theory. It also serves as a reference for engineers and science professionals across a wide array of industries.