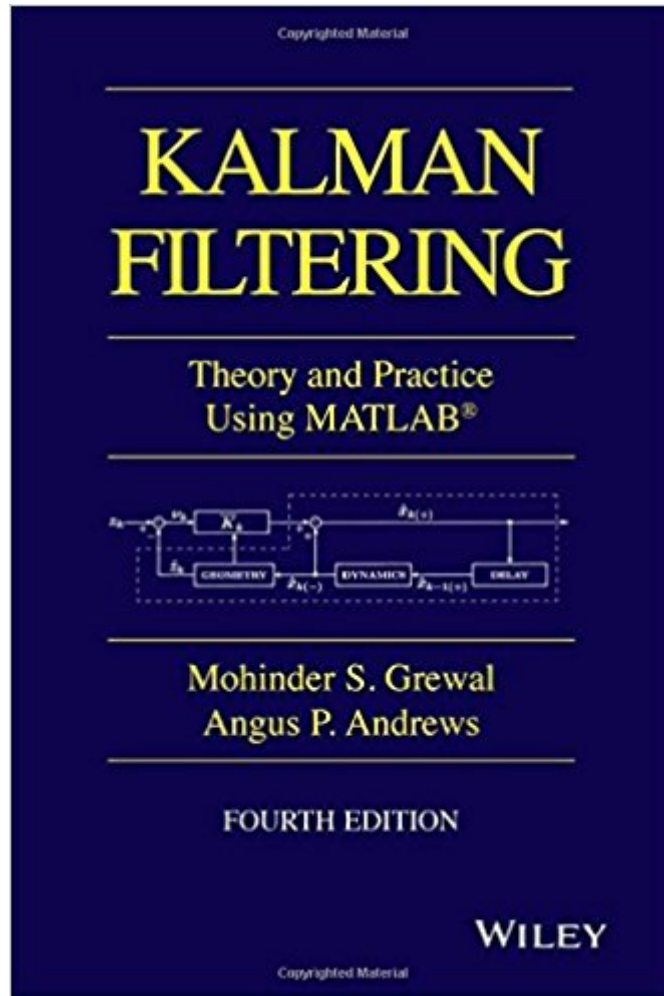


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Kalman Filtering: Theory And Practice With MATLAB (Wiley - IEEE)



Synopsis

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.

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"The book "Kalman filtering. Theory and practice with MATLAB" is a well-written text with modern ideas which are expressed in a rigorous and clear manner. It is also a professional reference on Kalman filtering: fully updated, revised, and expanded." (Zentralblatt MATH 2016) The book "Kalman filtering. Theory and practice with MATLAB" is a well-written text with modern ideas which are expressed in a rigorous and clear manner. It is also a professional reference on Kalman filtering:

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This is a tough subject and not an easy read, but it seems like a very thorough and valuable reference on this topic. I've also been using several other resources. This seems like the best of the lot. Matlab also has several good examples along with the most basic elements of the theoretical underpinnings.

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