Factorization Methods for Discrete Sequential Estimation

By Gerald J. Bierman

Dover Publications. Paperback. Book Condition: New. Paperback. 256 pages. Dimensions: 8.4in. x 5.3in. x 0.6in.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. This item ships from multiple locations. Your book may arrive from Roseburg,OR, La Vergne,TN. Paperback.

READ ONLINE
[4.01 MB]

Reviews

This book may be really worth a read through, and far better than other. it was actually writtern extremely completely and valuable. I am just very easily will get a satisfaction of looking at a published ebook.
-- Lillie Toy

It is easy in read through easier to fully grasp. it had been writtern very completely and useful. I am pleased to let you know that here is the greatest book we have read during my personal life and could be he very best book for possibly.
-- Miss Marge Jerde