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Applied Optimal Control

OPTIMIZATION, ESTIMATION, AND CONTROL

ARTHUR E. BRYSON, Jr. YU-CHI HO



Applied Optimal Estimation

The Analytic Sciences Corporation

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Applied Optimal Estimation The Analytic Sciences Corporation, 1974-05-15 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 **Applied Optimal Estimation** Arthur Gelb, ANALYTIC SCIENCES CORPORATION., 1992 Applied Optimal Estimation. Written by Technical Staff, The Analytic Sciences Corporation. Edited by Arthur Gelb, Etc Analytic Sciences Corporation, 1974 *Applied Optimal Estimation* Arthur Gelb, Analytic Sciences Corporation, 1974 **Applied Optimal Estimation** The Analytic Sciences Corporation, 1974-05-15 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

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scenarios The fourth part mainly addresses stability concerns Finally the last part assembles some sample applications in the area of optimization data mining pattern recognition and image processing GNSS Applications and Methods Demoz Gebre-Egziabher, Scott Gleason, 2009 Over the past few years the growth of GNSS applications has been staggering And this trend promises to continue in the foreseeable future Placing emphasis on applications development this unique resource offers a highly practical overview of GNSS global navigation satellite systems including GPS The applications presented in the book range from the traditional location applications to combining GNSS with other sensors and systems and into more exotic areas such as remote sensing and space weather monitoring Written by leading experts in the field this book presents the fundamental underpinnings of GNSS and provides you with detailed examples of various GNSS applications Moreover the software included with the book contains valuable processing tools and real GPS data sets to help you rapidly advance your own work in the field You will find critical information and tools that help give you a head start to embark on future research and development projects DVD Included Contains valuable processing tools and data sets to complement many of the applications presented in the book The software allows you to apply the details presented in the book and expand and enhance the provided code examples to suit your individual applications

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