

The background of the cover is a dark, almost black, field. A large, jagged white line, resembling a stylized mountain range or a fluctuating data line, runs diagonally from the bottom left towards the top right. The line has several sharp peaks and valleys. In the upper right corner, there is a dark teal or green area where the title and author information are printed in white.

**Applied
Optimal Estimation**

written by the
Technical Staff,
The Analytic Sciences
Corporation

edited by
Arthur Gelb

Applied Optimal Estimation

The Analytic Sciences Corporation



Applied Optimal Estimation:

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 then 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

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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 then 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.

Optimal Estimation of Dynamic Systems John L. Crassidis, John L. Junkins, 2004-04-27

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 theoretical derivations and a significant amount of qualitative 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 numerical 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.

Applied Optimal Control A. E. Bryson, 1975-01-01. 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 is clear; the diagrams are instructive; the examples and problems are helpful. References and a multiple-choice examination are included.

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