



Estimation and Tracking: Principles, Techniques, and Software (Artech House Radar Library)

By Yaakov Bar-Shalom, Xiao-Rong Li

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This text is designed for applied researchers and design engineers in civil and military systems. It should also be suitable for graduate students in control systems, aerospace systems and robotics. The book provides engineering tools necessary for the design and evaluation of state estimators in stochastic systems, with guidelines for the selection of estimator design parameters. It includes DynaEst 2.0, an interactive design tool for Kalman filters and an adaptive multiple model estimator.

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Editorial Review

From Book News

This text--set of lecture notes--presents the material from a second semester graduate level course on estimation offered in the Dept. of Electrical and System Engineering at the U. of Connecticut. The main goal of the course is to convey the knowledge necessary for the evaluation and design of state estimators that operate in a stochastic environment. The material covers the topics usually taught in control-oriented EE/systems and aeronautical engineering programs. The prerequisites are a solid knowledge of linear systems and probability theory at the first semester graduate level. Annotation copyright Book News, Inc. Portland, Or.

From the Back Cover

Expert coverage of the design and implementation of state estimation algorithms for tracking and navigation

Estimation with Applications to Tracking and Navigation treats the estimation of various quantities from inherently inaccurate remote observations. It explains state estimator design using a balanced combination of linear systems, probability, and statistics.

The authors provide a review of the necessary background mathematical techniques and offer an overview of the basic concepts in estimation. They then provide detailed treatments of all the major issues in estimation with a focus on applying these techniques to real systems. Other features include:

- * Problems that apply theoretical material to real-world applications
- * In-depth coverage of the Interacting Multiple Model (IMM) estimator
- * Companion DynaEst(TM) software for MATLAB(TM) implementation of Kalman filters and IMM estimators
- * Design guidelines for tracking filters

Suitable for graduate engineering students and engineers working in remote sensors and tracking, Estimation with Applications to Tracking and Navigation provides expert coverage of this important area.

About the Author

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