

1. Record Nr.	UNINA9910146050703321
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Titolo	Adaptive filtering and change detection // Fredrik Gustafsson
Pubbl/distr/stampa	Chichester, West Sussex, England : , : John Wiley & Sons, Ltd, , 2000 ©2000
ISBN	1-280-55504-1 9786610555048 0-470-85340-9 1-60119-546-X 0-470-84161-3
Descrizione fisica	1 online resource (512 p.)
Disciplina	621.3822
Soggetti	Adaptive filters Electric fault location
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Adaptive Filtering and Change Detection; Contents; Preface; Part I: Introduction; 1. Extended summary; 2. Applications; Part II: Signal estimation; 3. On-line approaches; 4. Off-line approaches; Part III: Parameter estimation; 5. Adaptive filtering; 6. Change detection based on sliding windows; 7. Change detection based on filter banks; Part IV: State estimation; 8. Kalman filtering; 9. Change detection based on likelihood ratios; 10. Change detection based on multiple models; 11. Change detection based on algebraical consistency tests; Part V: Theory; 12. Evaluation theory 13. Linear estimationA. Signal models and notation; B. Fault detection terminology; Bibliography; Index
Sommario/riassunto	Adaptive filtering is a branch of digital signal processing which enables the selective enhancement of desired elements of a signal and the reduction of undesired elements. Change detection is another kind of adaptive filtering for non-stationary signals, and is the basic tool in fault detection and diagnosis. This text takes the unique approach that change detection is a natural extension of adaptive filtering, and the broad coverage encompasses both the mathematical tools needed for

adaptive filtering and change detection and the applications of the  
technology. Real engineering applicatio

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