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	Nota di bibliografia	Includes bibliographical references (p. 183-184) and index.
	Nota di contenuto	chapter 1 Signal-Plus-Noise Models -- chapter 2 The Fundamental Covariance Structure -- chapter 3 Recursions for L and L1 -- chapter 4 Forward Recursions -- chapter 5 Smoothing -- chapter 6 Initialization -- chapter 7 Normal Priors -- chapter 8 A General State-Space Model.
	Sommario/riassunto	Eubank (mathematics and statistics, Arizona State U.) offers a self-contained, concise rigorous derivation of all the basic Kalman filter recursions from first principles. He lays out the basic prediction problem for signal-plus-noise models, deriving the Gramm-Schmidt algorithm and Cholesky decomposition. He covers the fundamental covariance struc