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   Titolo   Tracking and Kalman filtering made easy

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   Disciplina   621.3848

   Soggetti   Electric filters - Mathematics
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   Lingua di pubblicazione   Inglese

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   Nota di contenuto   G-h and g-h-k filters -- Kalman filter -- Practical issues for radar
                       tracking -- Least-squares and minimum-variance estimates for linear
                       time-invariant systems -- Fixed-memory polynomial filter --
                       Expanding-memory (growing-memory) polynomial filters -- Fading-
                       memory (discounted least-squares) filter -- General form for linear
                       time-invariant system -- General recursive minimum-variance
                       growing-memory filter (Bayes and Kalman filters without target process
                       noise) -- Voltage least-squares algorithms revisited -- Givens
                       orthonormal transformation -- Householder orthonormal
                       transformation -- Gram-Schmidt orthonormal transformation -- More
                       on voltage-processing techniques -- Linear time-variant system --
                       Nonlinear observation scheme and dynamic model (extended Kalman
                       filter) -- Bayes algorithm with iterative differential correction for
                       nonlinear systems -- Kalman filter revisited.

   Sommario/riassunto This book is about radar tracking and the use of filters, particularly

Kalman Filters. Tracking of moving targets, such as satellites, is complicated by the introduction of errors into the measurements resulting from noise and non-uniform vehicle motion. Such errors are smoothed out by filters. The book covers these filters from very simple, physical and geometric approaches.