



Advanced Kalman Filtering, Least-Squares and Modeling: A Practical Handbook

Bruce P. Gibbs

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This book provides a complete explanation of estimation theory and application, modeling approaches, and model evaluation. Each topic starts with a clear explanation of the theory (often including historical context), followed by application issues that should be considered in the design. Different implementations designed to address specific problems are presented, and numerous examples of varying complexity are used to demonstrate the concepts.

This book is intended primarily as a handbook for engineers who must design practical systems. Its primary goal is to explain all important aspects of Kalman filtering and least-squares theory and application. Discussion of estimator design and model development is emphasized so that the reader may develop an estimator that meets all application requirements and is robust to modeling assumptions. Since it is sometimes difficult to *a priori* determine the best model structure, use of *exploratory data analysis* to define model structure is discussed. Methods for deciding on the "best" model are also presented.

A second goal is to present little known extensions of least squares estimation or Kalman filtering that provide guidance on model structure and parameters, or make the estimator more robust to changes in real-world behavior.

A third goal is discussion of implementation issues that make the estimator more accurate or efficient, or that make it flexible so that model alternatives can be easily compared.

The fourth goal is to provide the designer/analyst with guidance in evaluating estimator performance and in determining/correcting problems.

The final goal is to provide a subroutine library that simplifies implementation, and flexible general purpose high-level drivers that allow both easy analysis of alternative models and access to extensions of the basic filtering.

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