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State and mode estimation for discrete-time jump

SIAM Journal on Control and Optimization > (2011) A novel truncated approximation based algorithm for state estimation of discrete-time Markov jump linear systems.

State observer - wikipedia, the free encyclopedia

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Particle filter - wikipedia, the free encyclopedia

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The Kalman filter(KF) is one of the most widely used methods for tracking and estimation due to its simplicity, optimality, tractability and robustness.

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An attempt is made to coordinate the numerous results relating to separation of estimation and control in discrete time stochastic control theory.

Estimation and control in discrete-time nonlinear

Estimation and control in discrete-time nonlinear systems. Song, Yongkyu. 1992. Abstract:

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Predictive time-to-lane-crossing estimation for

CROSSING ESTIMATION FOR LANE DEPARTURE WARNING SYSTEMS Gianni Catlin, Estimation, Control and the Discrete Kalman Filter, In Applied Mathematical Sciences 71

Parameter identification of a cohesive crack model

Stochastic parameter identification by Kalman filter. D.E. Catlin, Estimation, Control and the Discrete Kalman Filter, Applied Mathematical Sciences,

Estimation theory - wikipedia, the free encyclopedia

"Parameter estimation" redirects here. Indefinite Quadratic Estimation and Control: Discrete signal; Estimation theory;

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