

# CONTENTS

## CHAPTER 1 : PRELIMINARIES

1.1	INTRODUCTION	1
1.2	THE FUJISAKI-KALLIANPUR-KUNITA FILTERING FORMULA	8
1.3	THE 'STANDARD' NONLINEAR FILTERING PROBLEM	11
1.4	REFERENCES	24

## CHAPTER 2 : ESTIMATION OF PARAMETERS VIA STATE OBSERVATION

2.1	INTRODUCTION	28
2.2	DERIVATION OF THE FILTER	29
2.3	AN ALGORITHM FOR COMPUTING $\hat{\eta}_x$	31
2.4	EXAMPLE 2.1 : SINE-WAVE OSCILLATOR	33
2.5	EXAMPLE 2.2 : TRIANGULAR-WAVES GENERATOR	35
2.6	ESTIMATION OF A MARKOV CHAIN	36
2.7	THE EQUATIONS OF OPTIMAL FILTERING	38
2.8	EXAMPLE 2.3 : POISSON PROCESS	41
2.9	EXAMPLE 2.4 : RANDOM TELEGRAPH SIGNAL	50
2.10	REMARKS	58
2.11	REFERENCES	59

## CHAPTER 3 : FILTERING VIA MARKOV CHAINS APPROXIMATION

3.1	INTRODUCTION	60
3.2	CONSTRUCTION OF THE MARKOV CHAIN	62
3.3	THE EQUATIONS OF THE OPTIMAL FILTER	64
3.4	AN ALGORITHM FOR COMPUTING $\hat{\zeta}_x^{h,y}$	67
3.5	EXAMPLES : THE CASE $m=1$	70
3.6	EXAMPLES : THE CASE $m=2$	80
3.7	PARTIALLY OBSERVABLE SYSTEMS	90
3.8	REMARKS	98
3.9	REFERENCES	100

## CHAPTER 4 : A KALMAN FILTER FOR A CLASS OF NONLINEAR STOCHASTIC SYSTEMS

4.1	INTRODUCTION	103
4.2	THE DISCRETE-TIME MODEL	104
4.3	THE DISCRETE-TIME FILTER	107
4.4	EXAMPLE 4.1 : FREQUENCY PERTURBED SINE-WAVE OSCILLATOR	108
4.5	EXAMPLE 4.2 : A THREE PHASE SINE-WAVES GENERATOR	113
4.6	ESTIMATION WITH UNCERTAIN OBSERVATIONS	117
4.7	REMARKS	126
4.8	REFERENCES	128

## CHAPTER 5 : APPROXIMATING FILTERS FOR CONTINUOUS-TIME SYSTEMS WITH INTERRUPTED OBSERVATIONS

5.1	INTRODUCTION	130
5.2	CONSTRUCTION OF THE MARKOV CHAIN	132
5.3	THE EQUATIONS OF THE OPTIMAL FILTER	135
5.4	AN ALGORITHM FOR COMPUTING $(\hat{z}_x^{h,y}, \hat{\theta}^{h,y})$	138
5.5	EXAMPLES : THE CASE $m=1$	140
5.6	EXAMPLES : THE CASE $m=2$	148
5.7	REMARKS	165
5.8	REFERENCES	166

## CHAPTER 6 : ESTIMATION IN A MULTITARGET ENVIRONMENT

6.1	INTRODUCTION	168
6.2	THE EQUATIONS OF THE OPTIMAL FILTER	169
6.3	AN ALGORITHM FOR COMPUTING $(\hat{\theta}, \hat{n})$	174
6.4	EXAMPLES	175
6.5	REFERENCES	181

## CHAPTER 7 : STATE AND PARAMETER ESTIMATION

7.1	INTRODUCTION	182
7.2	CONSTRUCTION OF THE MARKOV CHAIN	184
7.3	THE EQUATIONS OF THE OPTIMAL FILTER	186
7.4	AN ALGORITHM FOR COMPUTING $(\hat{\zeta}_x^{h,y}, \hat{\theta}^{h_1,y})$	190
7.5	EXAMPLES : THE CASE $m=1$	191
7.6	EXAMPLES : THE CASE $m=2$	206
7.7	REMARKS	214
7.8	REFERENCES	214

CHAPTER 8 : STATE ESTIMATION FOR SYSTEMS DRIVEN BY WIENER  
AND POISSON PROCESSES

8.1	INTRODUCTION	215
8.2	CONSTRUCTION OF THE MARKOV CHAIN	216
8.3	THE EQUATIONS OF THE OPTIMAL FILTER	219
8.4	EXAMPLES : THE CASE OF $m=1$	222
8.5	EXAMPLES : THE CASE $m=2$	228
8.6	AN EXTENSION OF EQUATION (8.1)	236
8.7	REFERENCES	238

## CHAPTER 9 : PREDICTION VIA MARKOV CHAINS APPROXIMATION

9.1	INTRODUCTION	240
9.2	THE EQUATIONS OF OPTIMAL PREDICTION	241
9.3	AN ALGORITHM FOR COMPUTING $\hat{\zeta}_x^{h,y}(t,s)$	244
9.4	EXAMPLES	246

## CHAPTER 10: SOME EXTENSIONS OF LINEAR FILTERING

10.1	LINEAR FILTERING WITH NON-GAUSSIAN INITIAL CONDITIONS	254
10.2	ESTIMATION OF MANEUVERING TARGETS	262
10.3	A DETECTION PROBLEM	267

10.4	STATE AND COVARIANCE ESTIMATION	270
10.5	CONCLUSIONS	272
10.6	REFERENCES	273