

CONTENTS

PREFACE	ix
NOTATION	xi
CHAPTER 1. REVIEW OF LINEAR SYSTEM THEORY	1
CHAPTER 2. REVIEW OF SIGNAL THEORY	13
CHAPTER 3. STATISTICAL ESTIMATION THEORY	34
3.1. Parameter estimation: the Cramer-Rao bound; the principle of maximum likelihood	35
3.2. Bayesian theory of estimation: optimal mean square estimates and conditional expectation .	46
3.3. Gaussian distributions: conditional density; unconditional maximum likelihood; mutual information	49
3.4. Gram-Schmidt orthogonalization and covariance matrix factorization	59
3.5. Estimation of signal parameters in additive noise	64
3.6. Performance degradation due to parameter uncertainty	72

CHAPTER 4. THE KALMAN FILTER	76
4.1. Basic theory	77
4.2. Kalman filter: steady state theory	100
4.3. Steady state theory: frequency domain analysis	133
4.4. On-line estimation of system parameters	149
4.5. (Kalman) smoother filter	171
4.6. Kalman filter: correlated signal and noise	184
4.7. Kalman filter for colored (observation) noise	193
4.8. Example	200
CHAPTER 5. LIKELIHOOD RATIOS: GAUSSIAN SIGNALS IN GAUSSIAN NOISE	211
BIBLIOGRAPHY	219
INDEX	221