

TABLE OF CONTENTS

Preface to the Fourth Edition	xv
Introduction	xvii
Acknowledgments	xxv
 Chapter 1 Numerical Basics	 1
Introduction	1
Numerical Integration of Differential Equations	1
State-Space Notation	8
Fundamental Matrix	9
Summary	13
References	13
 Chapter 2 Method of Least Squares	 15
Introduction	15
Overview	15
Zeroth-Order or One-State Filter	16
First-Order or Two-State Filter	20
Second-Order or Three-State Least-Squares Filter	24
Third-Order System	29
Experiments with Zeroth-Order or One-State Filter	32
Experiments with First-Order or Two-State Filter	38
Experiments with Second-Order or Three-State Filter	45
Comparison of Filters	52
Accelerometer Testing Example	55
Summary	64
Reference	64
 Chapter 3 Recursive Least-Squares Filtering	 65
Introduction	65
Making Zeroth-Order Least-Squares Filter Recursive	65
Properties of Zeroth-Order or One-State Filter	67
Properties of First-Order or Two-State Filter	78
Properties of Second-Order or Three-State Filter	89
Summary	102
References	106

Chapter 4 Polynomial Kalman Filters	107
Introduction	107
General Equations	107
Derivation of Scalar Riccati Equations	109
Polynomial Kalman Filter (Zero Process Noise)	112
Comparing Zeroth-Order Recursive Least-Squares and Kalman Filters	114
Comparing First-Order Recursive Least-Squares and Kalman Filters	116
Comparing Second-Order Recursive Least-Squares and Kalman Filters	122
Comparing Different-Order Filters	127
Initial Covariance Matrix	131
Riccati Equations with Process Noise	135
Example of Kalman Filter Tracking a Falling Object	139
Revisiting Accelerometer Testing Example	151
Summary	161
References	163
Chapter 5 Kalman Filters in a Nonpolynomial World	165
Introduction	165
Polynomial Kalman Filter and Sinusoidal Measurement	165
Sinusoidal Kalman Filter and Sinusoidal Measurement	176
Summary	186
References	186
Chapter 6 Continuous Polynomial Kalman Filter	187
Introduction	187
Theoretical Equations	188
Zeroth-Order or One-State Continuous Polynomial Kalman Filter	189
First-Order or Two-State Continuous Polynomial Kalman Filter	194
Second-Order or Three-State Continuous Polynomial Kalman Filter	201
Transfer Function for Zeroth-Order Filter	208
Transfer Function for First-Order Filter	212
Transfer Function for Second-Order Filter	216
Filter Comparison	221
Summary	223
References	224
Chapter 7 Extended Kalman Filtering	225
Introduction	225
Theoretical Equations	225

Drag Acting on Falling Object	228
First Attempt at Extended Kalman Filter	231
Second Attempt at Extended Kalman Filter	243
Third Attempt at Extended Kalman Filter	248
Summary	259
References	259

Chapter 8 Drag and Falling Object 261

Introduction	261
Problem Setup	261
Changing Filter States	276
Why Process Noise Is Required	284
Linear Polynomial Kalman Filter	288
Using Continuous Riccati Equations with Discrete Kalman Filter	297
Summary	301
References	301

Chapter 9 Cannon-Launched Projectile Tracking Problem 303

Introduction	303
Problem Statement	303
Extended Cartesian Kalman Filter	308
Polar Coordinate System	321
Extended Polar Kalman Filter	327
Using Linear Decoupled Polynomial Kalman Filters	340
Using Linear Coupled Polynomial Kalman Filters	348
Robustness Comparison of Extended and Linear Coupled Kalman Filters	359
Summary	366
Reference	367

Chapter 10 Satellite Navigation 369

Introduction	369
Problem with Perfect Range Measurements	369
Estimation Without Filtering	374
Linear Filtering of Range	380
Using Extended Kalman Filtering	385
Using Extended Kalman Filtering with One Satellite	393
Using Extended Kalman Filtering with Constant Velocity Receiver	402
Single Satellite with Constant Velocity Receiver	412
Using Extended Kalman Filtering with Variable Velocity Receiver	423
Variable Velocity Receiver and Single Satellite	435

Summary	442
References	443
Chapter 11 Biases	445
Introduction	445
Influence of Bias	445
Estimating Satellite Bias with Known Receiver Location	448
Estimating Receiver Bias with Unknown Receiver Location and Two Satellites	455
Estimating Receiver Bias with Unknown Receiver Location and Three Satellites	464
Summary	475
Reference	477
Chapter 12 Miscellaneous Topics	479
Introduction	479
Detecting Filter Divergence in the Real World	479
Observability Example	491
Aiding	506
Summary	520
References	520
Chapter 13 Fading-Memory Filter	521
Introduction	521
Fading-Memory-Filter Structure and Properties	521
Radar Tracking Problem	537
Summary	550
References	550
Chapter 14 Assorted Techniques for Improving Kalman-Filter Performance	551
Introduction	551
Increasing Data Rate	551
Adding a Second Measurement	556
Batch Processing	565
Adaptive Filtering—Multiple Filters	577
Adaptive Filtering—Single Filter with Variable Process Noise	584
Summary	596
Chapter 15 Fixed-Memory Filters	597
Introduction	597

Constructing a Zeroth-Order Fixed-Memory Filter	598
Constructing a First-Order Fixed-Memory Filter	603
Constructing a Second-Order Fixed-Memory Filter	609
Comparison of Second-Order Linear Polynomial Kalman Filter with Second-Order Fixed-Memory Filter	617
Making Second-Order Fixed-Memory Filter Recursive	622
Summary	628
References	628

Chapter 16 Chain-Rule and Least-Squares Filtering 629

Introduction	629
Zeroth-Order Least-Squares Fit	629
First-Order Least-Squares Fit	634
Second-Order Least-Squares Fit	640
Three-Dimensional GPS Example	646
Summary	659
References	659

Chapter 17 Filter Bank Approach to Tracking a Sine Wave 661

Introduction	661
Review of Linear Sine-Wave Kalman Filter Performance	661
Extended Kalman Filter for Sinusoidal Signal	664
Filter Bank Approach	671
Three-Filter-Bank Example	673
Challenges with MMAE	679
Summary	688
References	689

Chapter 18 State-Dependent Riccati Equation Filter 691

Introduction	691
One-Dimensional Sinusoidal Example	692
Falling Object Problem	700
Cannon-Launched Projectile Problem	713
Summary	725
References	725

Chapter 19 Unscented Kalman Filter 727

Introduction	727
Unscented Kalman Filter Algorithm	727

Sine-Wave Example	731
Estimating Ballistic Coefficient	747
Cannon-Launched Projectile Tracking Problem	763
Summary	775
Reference	775
Chapter 20 Interactive Multiple Model (IMM) Filter Bank	777
Introduction	777
Review of MMAE Technique	777
Interactive Multiple Model (IMM) Algorithm	778
Relationship Between IMM and MMAE	782
Estimating Frequency of a Sinusoid	784
Falling Object Problem	800
Summary	814
Reference	815
Chapter 21 Cramer–Rao Lower Bound	817
Introduction	817
Cramer–Rao Lower-Bound Difference Equation	817
Review of Variance Formulas for Polynomial	
Least-Squares Filters	818
Equivalence Between Cramer–Rao Lower Bound and	
Riccati Equations	842
Explanation	844
Summary	845
References	845
Appendix: Key Formula and Concept Summary	847
Index	855
Supporting Materials	877