

CONTENTS

Preface to the Fourth Edition	ix
Acknowledgements	xiii
List of Abbreviations	xv
1 Introduction	1
1.1 Chapter Focus, 1	
1.2 On Kalman Filtering, 1	
1.3 On Optimal Estimation Methods, 6	
1.4 Common Notation, 28	
1.5 Summary, 30	
Problems, 31	
References, 34	
2 Linear Dynamic Systems	37
2.1 Chapter Focus, 37	
2.2 Deterministic Dynamic System Models, 42	
2.3 Continuous Linear Systems and their Solutions, 47	
2.4 Discrete Linear Systems and their Solutions, 59	
2.5 Observability of Linear Dynamic System Models, 61	
2.6 Summary, 66	
Problems, 69	
References, 71	

3	Probability and Expectancy	73
3.1	Chapter Focus, 73	
3.2	Foundations of Probability Theory, 74	
3.3	Expectancy, 79	
3.4	Least-Mean-Square Estimate (LMSE), 87	
3.5	Transformations of Variates, 93	
3.6	The Matrix Trace in Statistics, 102	
3.7	Summary, 106	
	Problems, 107	
	References, 110	
4	Random Processes	111
4.1	Chapter Focus, 111	
4.2	Random Variables, Processes, and Sequences, 112	
4.3	Statistical Properties, 114	
4.4	Linear Random Process Models, 124	
4.5	Shaping Filters (SF) and State Augmentation, 131	
4.6	Mean and Covariance Propagation, 135	
4.7	Relationships Between Model Parameters, 145	
4.8	Orthogonality Principle, 153	
4.9	Summary, 157	
	Problems, 159	
	References, 167	
5	Linear Optimal Filters and Predictors	169
5.1	Chapter Focus, 169	
5.2	Kalman Filter, 172	
5.3	Kalman–Bucy Filter, 197	
5.4	Optimal Linear Predictors, 200	
5.5	Correlated Noise Sources, 200	
5.6	Relationships Between Kalman and Wiener Filters, 201	
5.7	Quadratic Loss Functions, 202	
5.8	Matrix Riccati Differential Equation, 204	
5.9	Matrix Riccati Equation in Discrete Time, 219	
5.10	Model Equations for Transformed State Variables, 223	
5.11	Sample Applications, 224	
5.12	Summary, 228	
	Problems, 232	
	References, 235	
6	Optimal Smoothers	239
6.1	Chapter Focus, 239	
6.2	Fixed-Interval Smoothing, 244	
6.3	Fixed-Lag Smoothing, 256	
6.4	Fixed-Point Smoothing, 268	

6.5 Summary, 275
Problems, 276
References, 278

7 Implementation Methods 281

7.1 Chapter Focus, 281
7.2 Computer Roundoff, 283
7.3 Effects of Roundoff Errors on Kalman Filters, 288
7.4 Factorization Methods for “Square-Root” Filtering, 294
7.5 “Square-Root” and *UD* Filters, 318
7.6 *SigmaRho* Filtering, 330
7.7 Other Implementation Methods, 346
7.8 Summary, 358
Problems, 360
References, 363

8 Nonlinear Approximations 367

8.1 Chapter Focus, 367
8.2 The Affine Kalman Filter, 370
8.3 Linear Approximations of Nonlinear Models, 372
8.4 Sample-and-Propagate Methods, 398
8.5 Unscented Kalman Filters (UKF), 404
8.6 Truly Nonlinear Estimation, 417
8.7 Summary, 419
Problems, 420
References, 423

9 Practical Considerations 427

9.1 Chapter Focus, 427
9.2 Diagnostic Statistics and Heuristics, 428
9.3 Prefiltering and Data Rejection Methods, 457
9.4 Stability of Kalman Filters, 460
9.5 Suboptimal and Reduced-Order Filters, 461
9.6 Schmidt–Kalman Filtering, 471
9.7 Memory, Throughput, and Wordlength Requirements, 478
9.8 Ways to Reduce Computational Requirements, 486
9.9 Error Budgets and Sensitivity Analysis, 491
9.10 Optimizing Measurement Selection Policies, 495
9.11 Summary, 501
Problems, 501
References, 502

10 Applications to Navigation 503

10.1 Chapter Focus, 503
10.2 Navigation Overview, 504

10.3	Global Navigation Satellite Systems (GNSS),	510
10.4	Inertial Navigation Systems (INS),	544
10.5	GNSS/INS Integration,	578
10.6	Summary,	588
	Problems,	590
	References,	591

Appendix A Software

593

A.1	Appendix Focus,	593
A.2	Chapter 1 Software,	594
A.3	Chapter 2 Software,	594
A.4	Chapter 3 Software,	595
A.5	Chapter 4 Software,	595
A.6	Chapter 5 Software,	596
A.7	Chapter 6 Software,	596
A.8	Chapter 7 Software,	597
A.9	Chapter 8 Software,	598
A.10	Chapter 9 Software,	599
A.11	Chapter 10 Software,	599
A.12	Other Software Sources,	601
	References,	603

Index

605