

INDEX

A

α filter, 203
 α - β filter, 199, 491
 α - β - γ filter, 202, 491
acronyms, xv
active set method, 216, 340, 384
aircraft, 181, 184, 397, 423, 457, 494, 499
applications of state estimation, xxii
astrophysics, 100
auxiliary particle filter, 470

B

Babylonians, 17, 490
banana, 494
bandwidth, 496
batch filter, 178
battery, 102–103
Bayes' rule, 52
Bayesian estimator, 462, 465
biomedical engineering, 227
black hole, 470
bootstrap filter, *see* particle filter

C

calculus of variations, 97
Cayley–Hamilton theorem, 18, 46
central limit theorem, 62
Chandrasekhar algorithm, 178, 238, 242, 261
Chapman–Kolmogorov equation, 54

chemicals, 91, 118
Chinese, ancient, 17
Cholesky decomposition, 160, 180, 473
Cholesky triangle, 160
choose function, 50
communication system, 480
condensation algorithm, *see* particle filter
consider state, 311
constrained filter, 212, 223, 381
 H_∞ , 381
 model reduction, 212
 pdf truncation, 212, 218
 perfect measurements, 212–213
 projection approach, 212, 214
 general, 216
 least squares, 215
 maximum probability, 214
constrained optimization, 337
control vector, 19
controllability grammian, 38–39
controllability matrix, 38–39
convolution, 94
correction term, 84
cost function, 80
 augmented, 338
covariance filter, 178
curse of dimensionality, 461
curve fitting, 92
 linear, 92
 quadratic, 93

D

decentralized filtering, 317
 decision theory, 490
 delayed measurement, 317, 320
 digital signal processing, 491
 discretization, 26, 379
 duality, 258, 487, 490–491

E

e-mail address, xxiii
 Earth, dimensions of, 485
 ecology, 480
 error function, 220
 estimation
 a posteriori, 124
 a priori, 125
 covariance, 85
 frequency domain, 94
 gain matrix, 84
 least squares, 79
 alternate forms, 86
 history, 485–486
 recursive, 84
 weighted, 82
 maximum likelihood, 481, 486
 mean based, 103, 481
 median based, 103
 minimax based, 104, 481
 minimum mean square, 481
 mode based, 103
 of a constant, 80
 of the mean, 103
 of the variance, 103
 predicted, 125
 smoothed, 125
 unbiased, 84

F

f-g filter, *see* α - β filter
f-g-h filter, *see* α - β - γ filter
 fading-memory filter, 140, 143, 208
 falling body, 405, 417, 427, 451, 456, 471, 477, 479
 fault detection, 480
 feedback control, xxii
 finite precision arithmetic, 140
 first order hold, 111
 fish, 145
 football, 154, 157
 Fourier transform, 71
 FPGA, 481
 free lunch, 462
 fuzzy logic, 463

G

g-h filter, *see* α - β filter
g-h-k filter, *see* α - β - γ filter
 game theory, 343, 381
 Gaussian elimination, 17

Gaussian sum filter, 420–421
 giants, shoulders of, 485
 Givens transformation, 163, 171
 GPS, 223, 386, 490
 Gram–Schmidt transformation, 163, 171, 219
 modified, 163, 171–172, 180
 grid-based filter, 422
 gyroscope, 240, 261–262

H

H_∞ filter, 336, 367
 a posteriori, 365
 a priori, 365
 combined with Kalman, 374, 376–377
 comparison with Kalman, 354, 361, 368
 constrained, 381
 continuous, 361
 limitations, 360, 368
 model uncertainties, 377
 nonlinear, 368
 optimality, 374
 performance bound, 344, 365
 philosophy, 343
 polynomial systems approach, 368
 sensitivity to design parameters, 368
 stability, 357
 steady state, 354
 system identification, 368
 transfer function, 357, 364–365
 weighting matrices, 344
 Hamiltonian function, 341, 345
 Hamiltonian matrix, 205, 226, 366, 370
 Householder transformation, 163, 171
 hypersphere, 473, 482

I

image processing, 480
 impulse function, 72
 sifting property, 112, 119, 231
 infimum, 383
 information filter, 156, 178
 backward, 282
 information matrix, 334
 input matrix, 19
 interacting particles, *see* particle filter
 inverted pendulum, 459
 investments, 12

J

j (complex variable), 4
 Jacobian, 457
 Johns Hopkins University, 229, 486
 Jordan form, 18, 20, 43, 74, 153, 205, 219
 Jupiter, 485

K

Kalman–Bucy filter, 229, 400
 Kalman–Schmidt filter, 487
 Kalman filter
 adaptive, 298, 300, 313, 497
 bank, 300–301

- batch, 154
 - combined with H_∞ , 374, 376–377
 - comparison with H_∞ , 354, 361, 368
 - comparison with Wiener filter, 490
 - continuous, 229
 - alternate form, 238
 - gain, 236
 - innovations, 301, 326
 - steady state, 252
 - decentralized, 491
 - decoupled, 490
 - discrete, 123
 - alternate form, 135, 149, 265, 318, 334
 - closed form, 138
 - gain, 128
 - innovations, 130, 298, 300, 326
 - Joseph stabilized version, 145
 - measurement update, 127
 - offline calculation, 129
 - one-step equations, 131
 - steady state, 137, 193
 - time update, 126–127
 - divergence, 140
 - extended, 400, 416, 462
 - continuous, 400–401
 - difficulties, 433, 439, 462
 - discrete, 407, 409
 - hybrid, 403, 405
 - iterated, 410–411
 - second order, 413, 419
 - steady state, 404
 - fictitious process noise, 140, 142
 - history, 485, 490–491
 - initialization, 140
 - Joseph stabilized version, 129
 - limitations, 336
 - linearized, 397, 399
 - multiple model, 301
 - optimality, 336, 374, 465, 480
 - philosophy, 343
 - properties, 129, 145
 - proportional integral, 326
 - reduced order, 305
 - Anderson's approach, 306
 - covariance approximation, 305
 - decoupled, 305
 - model reduction, 305
 - Schmidt's approach, 309
 - robust, 312
 - sequential, 150
 - square root, 140
 - stability, 196, 254, 297, 308, 317
 - symmetrization, 140
 - transition matrix approach, 238
 - verification, 298
 - kernel
 - bandwidth, 472, 483
 - biweight, 483
 - density, 472
 - Epanechnikov, 473, 483
 - Gaussian, 483
 - triangular, 483
 - uniform, 483
 - Krein space, 369, 491
 - Kronecker delta function, 72, 124
-
- L**
- Lagrange multiplier, 214–215, 337–338, 345
 - linearization, 22, 397, 434
 - covariance approximation, 446
 - mean approximation, 444
 - operating point, 23
 - Lyapunov equation
 - continuous, 39, 41, 115
 - discrete, 39, 42, 108
-
- M**
- MATLAB, xxiii, 491
 - functions
 - CARE, 253, 256, 262
 - CHOL, 160, 441
 - COND, 159
 - DARE, 194, 225, 355
 - DLYAP, 110
 - EXP, 19
 - EXPM, 19
 - LYAP, 119
 - QP, 217
 - RESIDUE, 99
 - matrix, 4
 - matrix inversion lemma, 11
 - matrix
 - algebra, 6
 - calculus, 14
 - characteristic roots, 9
 - condition number, 159, 328
 - degenerate, 4
 - determinant, 7
 - product rules, 14
 - diagonalization, 153
 - dimension, 4
 - eigendata, 9
 - eigenvalues, 8–9
 - eigenvectors, 9
 - exponential, 19
 - hermitian, 5
 - hermitian transpose, 5
 - history, 17–18
 - identity, 7
 - indefinite, 10
 - infinity-norm, 359
 - inverse, 8, 10
 - derivative, 14
 - trace, 294
 - Laplace expansion, 7
 - latent roots, 9
 - latent vectors, 9
 - negative definite, 10
 - negative semidefinite, 10
 - noninvertible, 8
 - nonnegative definite, 10
 - nonpositive definite, 10

nullity, 5
 positive definite, 10
 positive semidefinite, 10
 product, 9
 proper numbers, 9
 proper vectors, 9
 rank, 4–5
 singular, 8
 singular values, 10, 159, 180
 square root, 160, 246, 441, 458, 473
 symmetric, 5, 10
 symplectic, 205, 226, 370
 trace, 9
 inverse, 294
 transpose, 5
 triangular, 261
 triangularization, 169
 MCMC resampling, 470, 476
meaning of life, 493
 measurement residual, 80
 Metropolis–Hastings acceptance, 476
 minimax filter, 336, 367
 see also H_∞ filter
 missile tracking, 486
 MIT, 486
 model errors, 140
 model uncertainties, 377
 modified matrices formula, 12
 monotonic function, 59
 Monte Carlo filter, *see* particle filter
 moon, 485, 487
 motor, 20, 25, 47, 379, 401, 429, 457

N

NASA, xiii, 158, 165, 246, 486–487
 neural networks, 480
 noise
 artificial, 423
 bandlimited, 252
 biased, 369, 398, 426
 colored, 71, 183, 188, 247, 249, 309
 simulation, 73
 control, 398, 426
 correlated, 184, 247–248
 nonlinear, 450
 power spectrum, 252
 white, 71, 112, 230–231
 zero measurement, 190, 214, 250
 nominal operating point, 23, 397
 nonlinear filter, 395, 425, 490
 benchmark problem, 469
 stability, 425
 tradeoffs, 396, 480
 notation, xxiii, xxv
 nuisance state, 311
 nuisance variable, 311
 numerical difficulties, 158, 246

O

objective function, 80
 observability grammian, 41–42

observability matrix, 41–42
 Occam's razor, 498
 Ohm's Law, 395
 open research areas, xxv, 224, 317, 377, 388,
 396, 457, 480
 optimal control, 258
 optimization
 constrained, 214
 order statistics, 467
 output matrix, 19
 output vector, 19

P

parameter estimation, 422, 428, 487
 parsimony, 498
 particle filter, 466, 468
 auxiliary, 470, 476
 comparison with unscented filter, 480
 difficulties, 462, 467
 extended, 477
 H_∞ , 478
 implementation issues, 469
 prior editing, 470, 472
 regularized, 470, 472
 resampling, 466–468
 roughening, 470
 sample impoverishment, 469
 unscented, 477
 pattern recognition, 480
 perfection, 497
 persistent excitation, 496
 perturbation estimator, 326
 pleasure, 494
 poker, 51
 population, 109, 327
 prerequisites, xxiii, xxv
 primal-dual interior-point method, 341
 prior editing, 470
 probability density function, 53
 conditional, 54
 joint, 61
 marginal, 62
 multimodal, 463, 473
 probability distribution function, 53
 conditional, 54
 joint, 61
 marginal, 61
 probability
 a posteriori, 51
 a priori, 51
 conditional, 51
 definition, 50
 independence, 52
 joint, 51
 proportional integral Kalman filter, 326
 pseudo inverse, 81

Q

Q -function, 54
quadratic programming, 216
quaternions, 18

R

radar, 104
radioactivity, 145, 179, 370
RAND, 486
random process, 68
random sequence
 continuous, 68
 discrete, 68
random variable, 49, 53
 average, 54
 Cauchy, 76
 central moment, 56
 continuous, 53
 correlation coefficient, 62
 covariance, 62
 definition, 53
 discrete, 53
 expectation, 54
 expected value, 54
 exponential, 75
 function, 55, 59, 67
 Gaussian, 57
 independence, 62
 Laplace, 57
 mean, 54
 moment, 56
 multivariable, 65
 normal, 57
 orthogonal, 63
 realization, 53
 skew, 56
 skewness, 56
 standard deviation, 56
 transformation, 59
 uncorrelated, 62
 uniform, 56
 variance, 55
vector, 65
 autocorrelation, 66
 autocovariance, 66
 correlation, 66
 covariance, 66
 Gaussian, 67
recursion, *see* recursion
regularized particle filter, 470
research funding, 144
residual sampling, 467
retrodictio, 322
retrodictio filter, 294
return function, 80
Riccati equation
 continuous, 235, 248, 253, 259, 361
 discrete, 131, 158, 194, 196, 314, 355, 374, 378, 389
RL circuit, 112

RLC circuit, 39, 42, 47, 119, 148, 181
rocket, 48
roughening, 470
running average, 90

S

saddle point, 351, 383
satellite, 264, 274, 309, 428, 486
Saturn, 485
scalar, 4
sequential filter, 178
sequential importance, *see* particle filter
Sherman-Morrison formula, 12
sigma point, 441, 449, 452
signal, two-norm, 358
simulation, 27, 232
 colored noise, 73
 Euler integration, 29
 rectangular integration, 29
 Runge Kutta integration, 31
 trapezoidal integration, 29
slot machine, rigged, 63
smoother
 constant states, 274
 fixed-interval, 264, 279
 forward-backward, 280, 285
 RTS, 286
 fixed-lag, 264, 274
 fixed-point, 264, 267
 Gaussian sum, 422
 improvement, 270
 stability, 295
solution manual, xxiv
spacecraft, 400, 489
speech recognition, 480
square root filter, 158, 178, 238, 246, 490–491
 Potter's algorithm, 158, 165
 triangularization, 169
state, xxi
state space models, 18
state transition matrix, 19, 109, 111, 114, 320
 invertibility, 282, 320, 377
state vector, 19
stationary point, 81, 351
steel production, 105
Stein equation, 39, 42, 108
stochastic process, 68
 autocorrelation, 69
 autocovariance, 69
 colored, 71
 continuous, 68
 cross correlation, 71
 cross covariance, 71
 cross power spectrum, 72
 discrete, 68
 ergodic, 70
 power, 72
 power density, 72
 power density spectrum, 72
 power spectral density, 72
 power spectrum, 71

- probability density function
 - joint, 69
 - second-order, 69
 - probability distribution function
 - joint, 69
 - second-order, 69
 - stationary, 69
 - strict-sense stationary, 69
 - time autocorrelation, 70
 - time average, 70
 - uncorrelated, 71
 - white, 71
 - wide-sense stationary, 69
 - stock market, 70
 - stratified sampling, 467
 - student, tired, 82
 - superposition, 95
 - supremum, 360, 383
 - surveying, 486
 - survival of the fittest, *see* particle filter
 - Sylvester equation, 39, 41, 115
 - synchronization error, 317
 - system identification, 303, 496
 - system matrix, 19
 - system
 - algebraically equivalent, 43
 - anticausal, 99
 - augmented, 424
 - causal, 96
 - continuous
 - covariance, 114
 - mean, 114
 - controllability, 38, 195, 197, 253–254
 - detectability, 43, 197, 254
 - discrete
 - covariance, 108
 - mean, 107
 - distributed parameter, 490
 - infinity-norm, 359
 - linear, 18–19, 27
 - nonexistence of, 395
 - modes, 43
 - Newtonian, 132, 199, 202, 226, 261, 271, 279, 285, 316, 390
 - nonlinear, 22, 395
 - observability, 38
 - sampled-data
 - covariance, 111
 - mean, 111
 - second order, 296, 303, 423
 - stability, 33–34, 37
 - stabilizability, 43, 197, 254
 - systematic resampling, 467
-
- T**
- target maneuvering index, 201, 203
 - target tracking index, 201
 - Taylor series, 23, 337, 397, 407, 413, 439
 - tire tread, 328–329
 - toast, 343
 - tracking, 317, 480, 491
-
- U**
- U-D filter, 174, 178, 180, 490
 - unscented filter, 447
 - comparison with particle filter, 480
 - difficulties, 462
 - simplex, 454
 - spherical, 455
 - square root, 457
 - weighting coefficient, 442, 444, 453
 - unscented transformation, 441, 446, 452
 - covariance approximation, 446
 - mean approximation, 444
-
- V**
- variable structure filter, 326
 - vector, 4
 - calculus, 14
 - column, 4
 - Euclidean norm, 9
 - quadratic form, 10
 - row, 4
 - two-norm, 9–10, 358
 - vehicle navigation, 223, 370, 386, 430, 459
-
- W**
- weather forecasting, 305
 - Web site, xxiii
 - Wiener–Hopf equation, 100, 259
 - Wiener–Kalman filter, 489
 - Wiener–Khinchine relations, 71
 - Wiener filter, 94, 257, 486
 - causal, 100
 - comparison to Kalman filter, 490
 - noncausal, 98
 - parametric, 96
 - wombat, 147
 - Woodbury's identity, 12
 - workhorse of state estimation, xxiv
 - World War II, 94
-
- Y**
- yellow peril, 94