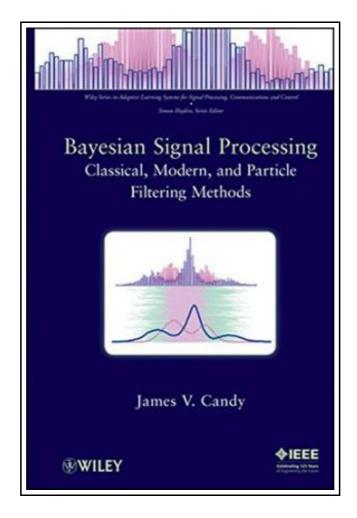
Bayesian Signal Processing: Classical, Modern and Particle Filtering Methods (Hardback)



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Reviews

This publication is definitely not simple to begin on studying but really exciting to read. It is actually rally fascinating through reading time. Your life span will be enhance when you complete looking at this publication.

(Laurence Littel)

BAYESIAN SIGNAL PROCESSING: CLASSICAL, MODERN AND PARTICLE FILTERING METHODS (HARDBACK)



John Wiley and Sons Ltd, United States, 2009. Hardback. Book Condition: New. 236 x 157 mm. Language: English . Brand New Book. New Bayesian approach helps you solve tough problems in signal processing with ease Signal processing is based on this fundamental concept-the extraction of critical information from noisy, uncertain data. Most techniques rely on underlying Gaussian assumptions for a solution, but what happens when these assumptions are erroneous? Bayesian techniques circumvent this limitation by offering a completely different approach that can easily incorporate non-Gaussian and nonlinear processes along with all of the usual methods currently available. This text enables readers to fully exploit the many advantages of the Bayesian approach to model-based signal processing. It clearly demonstrates the features of this powerful approach compared to the pure statistical methods found in other texts. Readers will discover how easily and effectively the Bayesian approach, coupled with the hierarchy of physics-based models developed throughout, can be applied to signal processing problems that previously seemed unsolvable. Bayesian Signal Processing features the latest generation of processors (particle filters) that have been enabled by the advent of highspeed/high-throughput computers. The Bayesian approach is uniformly developed in this book s algorithms, examples, applications, and case studies. Throughout this book, the emphasis is on nonlinear/non-Gaussian problems; however, some classical techniques (e.g. Kalman filters, unscented Kalman filters, Gaussian sums, grid-based filters, et al) are included to enable readers familiar with those methods to draw parallels between the two approaches. Special features include: Unified Bayesian treatment starting from the basics (Bayes s rule) to the more advanced (Monte Carlo sampling), evolving to the next-generation techniques (sequential Monte Carlo sampling) Incorporates classical Kalman filtering for linear, linearized, and nonlinear systems; modern unscented Kalman filters; and the next-generation Bayesian particle filters Examples illustrate how theory can be applied directly to...

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