

Engineering Applications of
Stochastic Processes: Theory,
Problems and Solutions (Electronic
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Engineering Applications Of Stochastic Processes Theory Problems And Solutions

Chaw-Bing Chang, Keh-Ping Dunn



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Stochastic Processes and Filtering Theory Andrew H. Jazwinski, 1970-01-31 This book presents a unified treatment of linear and nonlinear filtering theory for engineers with sufficient emphasis on applications to enable the reader to use the theory The need for this book is twofold First although linear estimation theory is relatively well known it is largely scattered in the journal literature and has not been collected in a single source Second available literature on the continuous nonlinear theory is quite esoteric and controversial and thus inaccessible to engineers uninitiated in measure theory and stochastic differential equations Furthermore it is not clear from the available literature whether the nonlinear theory can be applied to practical engineering problems In attempting to fill the stated needs the author has retained as much mathematical rigor as he felt was consistent with the prime objective to explain the theory to engineers Thus the author has avoided measure theory in this book by using mean square convergence on the premise that everyone knows how to average As a result the

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Applied State Estimation and Association Chaw-Bing Chang, Keh-Ping Dunn, 2023-08-15 A rigorous introduction to the theory and applications of state estimation and association an important area in aerospace electronics and defense industries Applied state estimation and association is an important area for practicing engineers in aerospace electronics and defense industries used in such tasks as signal processing tracking and navigation This book offers a rigorous introduction to both theory and application of state estimation and association It takes a unified approach to problem formulation and solution development that helps students and junior engineers build a sound theoretical foundation for their work and develop skills and tools for practical applications Chapters 1 through 6 focus on solving the problem of estimation with a single sensor observing a single object and cover such topics as parameter estimation state estimation for linear and nonlinear systems and multiple model estimation algorithms Chapters 7 through 10 expand the discussion to consider multiple sensors and multiple objects The book can be used in a first year graduate course in control or system engineering or as a reference for professionals Each chapter ends with problems that will help readers to develop derivation skills that can be applied to new problems and to build computer models that offer a useful set of tools for problem solving Readers must be familiar with state variable representation of systems and basic probability theory including random and stochastic processes

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