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The Kalman filter is a set of mathematical equations that provides an efficient computational (recursive) solution of the least-squares method. The filter is very powerful in several aspects: it supports estimations of past, present, and even future states, and it can do so even when the precise nature of the modeled system is unknown.

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Rudolf Emil Kalman • Born 1930 in Hungary • BS and MS from MIT • PhD 1957 from Columbia • Filter developed in 1960-61 • Now retired

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~~Kalman Filtering Book by Peter Maybeck~~

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level of signal processing. It can predict future states, and it can do so even when the precise nature of the modeled system is unknown.

An Introduction to the Kalman Filter

A Kalman filter also acts as a filter, but its operation is a bit more complex and harder to understand. A Kalman filter takes in information which is known to have some error, uncertainty, or noise. The goal of the filter is to take in this imperfect information, sort out the useful parts of interest, and to reduce the uncertainty or noise.

A KALMAN FILTERING TUTORIAL FOR UNDERGRADUATE STUDENTS

The role of the Kalman filter is to provide estimate of x at time t , given the initial estimate x_0 , the series of measurement y , and the information of the system described by A , B , C , and D . Note...

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This text for advanced undergraduates and graduate students provides a concise introduction to increasingly important topics in electrical engineering: digital filtering, filter design, and applications in the form of the Kalman and Wiener filters. The first half focuses on digital filtering, covering FIR and IIR filter design and other concepts.

Digital and Kalman Filtering: An Introduction to Discrete ...

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