Introduction to Random Signals and Applied Kalman Filtering with Matlab Exercises

Robert Grover Brown, Patrick Y. C. Hwang

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The Fourth Edition to the *Introduction of Random Signals and Applied Kalman Filtering* is updated to cover innovations in the Kalman filter algorithm and the proliferation of Kalman filtering applications from the past decade. The text updates both the research advances in variations on the Kalman filter algorithm and adds a wide range of new application examples. Several chapters include a significant amount of new material on applications such as simultaneous localization and mapping for autonomous vehicles, inertial navigation systems and global satellite navigation systems.

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