Título: Kalman Filtering Theory And Practice Using Matlab

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This book provides readers with a solid introduction to the theoretical and practical aspects of Kalman filtering. It has been updated with the latest developments in the implementation and application of Kalman filtering, including adaptations for nonlinear filtering, more robust smoothing methods, and developing applications in navigation. All software is provided in MATLAB, giving readers the opportunity to discover how the Kalman filter works in action and to consider the practical arithmetic needed to preserve the accuracy of results.