

Librería  
*Bonilla y Asociados*  
desde 1950



**Título:** Filtering For Stochastic Processes With Applications To Guidance

**Autor:** Bucy , Richard S. And Peter D. Joseph

**Precio:** \$499.50

**Editorial:**

**Año:** 1987

**Tema:**

**Edición:** 1<sup>a</sup>

**Sinopsis**

**ISBN:** 9780821837825

This second edition preserves the original text of 1968, with clarification and added references.

From the Preface to the Second Edition: "Since the First Edition of this book, numerous important results have appeared--in particular stochastic integrals with respect to martingales, random fields, Riccati equation theory and realization of nonlinear filters, to name a few. In Appendix D, an attempt is made to provide some of the references that the authors have found useful and to comment on the relation of the cited references to the field ... [W]e hope that this new edition will have the effect of hastening the day when the nonlinear filter will enjoy the same popularity in applications as the linear filter does now."

Table of Contents

Part I. Theory

- Ordinary differential equations and stability
- Random processes and stochastic models
- Observability and controllability
- Filtering theory
- Global theory of filtering
- Stochastic stability
- Optimal filtering for correlated noise processes
- Approximate optimal non-linear filtering
- Optimum filtering for discrete time random processes
- Stochastic control
- Open questions and historical comments

Part II. Applications

*Librería*  
***Bonilla y Asociados***  
*desde 1950*



Application to navigation  
Applications of filter theory and modeling techniques  
Free flight and powered flight navigation  
Error analyses and sub-optimal modeling  
Errors in the filtering process  
Appendix A. Least squares curve fitting  
Appendix B. Probability review  
References  
Appendix C. The Riccati equation and its bounds  
Appendix D. Further references  
Index