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**Sinopsis**

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A bottom-up approach that enables readers to master and apply the latest techniques in state estimation

This book offers the best mathematical approaches to estimating the state of a general system. The author presents state estimation theory clearly and rigorously, providing the right amount of advanced material, recent research results, and references to enable the reader to apply state estimation techniques confidently across a variety of fields in science and engineering.

While there are other textbooks that treat state estimation, this one offers special features and a unique perspective and pedagogical approach that speed learning:

- \* Straightforward, bottom-up approach begins with basic concepts and then builds step by step to more advanced topics for a clear understanding of state estimation
- \* Simple examples and problems that require only paper and pen to solve lead to an intuitive understanding of how theory works in practice
- \* MATLAB(r)-based source code that corresponds to examples in the book, available on the author's Web site, enables readers to recreate results and experiment with other simulation setups and parameters