
P. A. Ruymgaart, T. T. Soong
**Mathematics of Kalman-
Bucy Filtering**

1985. 19 figures. X, 170 pages.
(Springer Series in Information Sciences, Volume 14)
Hard cover DM 84, – . ISBN 3-540-13508-1

Contents: Elements of Probability Theory. – Calculus in Mean Square. – The Stochastic Dynamic System. – The Kalman-Bucy Filter. – A Theorem by Liptser and Shiriyayev. – Appendix: Solutions to Selected Exercises. – References. – Subject Index.

A. V. Balakrishnan
Kalman Filtering Theory

1984. XII, 222 pages.
(University Series in Modern Engineering)
Soft cover DM 64, –
In cooperation with Optimization Software,
Inc., New York
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Contents: Review of linear system theory. – Review of signal theory. – Statistical estimation theory. – The Kalman filter. – Likelihood ratios: Gaussian signals in Gaussian noise. – Bibliography. – Index.

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G. Ludwig

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1985. 54 figures. XVI, 416 pages
(Text and Monographs in Physics)
Hard cover DM 228, –
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