Contents

Pr	Preface					
	PART	T1 RANDOM SIGNALS BACKGROUND	1			
1	Prob	pability and Random Variables: A Review	3			
	1.1	Random Signals 3				
	1.2	Intuitive Notion of Probability 4				
	1.3	Axiomatic Probability 5				
	1.4	Random Variables 8				
	1.5	Joint and Conditional Probability, Bayes Rule and Independence 9				
	1.6	Continuous Random Variables and Probability Density Function 13				
	1.7	Expectation, Averages, and Characteristic Function 15				
	1.8	Normal or Gaussian Random Variables 18				
	1.9	Impulsive Probability Density Functions 22				
	1.10	Joint Continuous Random Variables 23				
	1.11	Correlation, Covariance, and Orthogonality 26				
	1.12	Sum of Independent Random Variables and Tendency Toward Normal Distribution 28				
	1.13	Transformation of Random Variables 32				
	1.14	Multivariate Normal Density Function 37				
	1.15	Linear Transformation and General Properties of Normal Random Variables 40				
	1.16	Limits, Convergence, and Unbiased Estimators 43				
	1.17	A Note on Statistical Estimators 46				

2	Math	nematical Description of Random Signals	57
	2.1	Concept of a Random Process 57	
	2.2	Probabilistic Description of a Random Process 60	
	2.3	Gaussian Random Process 62	
	2.4	Stationarity, Ergodicity, and Classification of Processes 63	
	2.5	Autocorrelation Function 65	
	2.6	Crosscorrelation Function 68	
	2.7	Power Spectral Density Function 70	
	2.8	White Noise 75	
	2.9	Gauss–Markov Processes 77	
	2.10	Narrowband Gaussian Process 81	
	2.11	Wiener or Brownian-Motion Process 83	
	2.12	Pseudorandom Signals 86	
	2.13	Determination of Autocorrelation and Spectral Density Functions from Experimental Data 90	
	2.14	Sampling Theorem 95	
3		Introduction: The Analysis Problem 105 Stationary (Steady-State) Analysis 106 Integral Tables for Computing Mean-Square Value 109 Pure White Noise and Bandlimited Systems 110 Noise Equivalent Bandwidth 111 Shaping Filter 113 Nonstationary (Transient) Analysis 114 Note on Units and Unity White Noise 118 Vector Description of Random Processes 121 Monte Carlo Simulation of Discrete-Time Processes 128 Summary 130	105
PAR [*]		KALMAN FILTERING AND APPLICATIONS	139
4	DISC	crete Kalman Filter Basics	141
	4.1	A Simple Recursive Example 141	
	4.2	The Discrete Kalman Filter 143	

	4.3 4.4 4.5	Simple Kalman Filter Examples and Augmenting the State Vector Marine Navigation Application with Multiple-Inputs/Multiple-Outputs Gaussian Monte Carlo Examples 154	148 151
	4.6	Prediction 159	
	4.7	The Conditional Density Viewpoint 162	
	4.8	Re-cap and Special Note On Updating the Error Covariance Matrix	165
5	Inte	rmediate Topics on Kalman Filtering	173
	5.1	Alternative Form of the Discrete Kalman Filter – the Information Filter	173
	5.2	Processing the Measurements One at a Time 176	
	5.3	Orthogonality Principle 178	
	5.4	Divergence Problems 181	
	5.5	Suboptimal Error Analysis 184	
	5.6	Reduced-Order Suboptimality 188	
	5.7	Square-Root Filtering and U-D Factorization 193	
	5.8	Kalman Filter Stability 197	
	5.9	Relationship to Deterministic Least Squares Estimation 198	
	5.10	Deterministic Inputs 201	
6	Smo	oothing and Further Intermediate Topics	207
6	Smc	Classification of smoothing Problems 207	207
6			207
6	6.1	Classification of smoothing Problems 207	207
6	6.1 6.2	Classification of smoothing Problems 207 Discrete Fixed-Interval Smoothing 208	207
6	6.1 6.2 6.3	Classification of smoothing Problems 207 Discrete Fixed-Interval Smoothing 208 Discrete Fixed-Point Smoothing 212	207
6	6.1 6.2 6.3 6.4	Classification of smoothing Problems 207 Discrete Fixed-Interval Smoothing 208 Discrete Fixed-Point Smoothing 212 Discrete Fixed-Lag Smoothing 213	
6	6.1 6.2 6.3 6.4 6.5	Classification of smoothing Problems 207 Discrete Fixed-Interval Smoothing 208 Discrete Fixed-Point Smoothing 212 Discrete Fixed-Lag Smoothing 213 Adaptive Kalman Filter (Multiple Model Adaptive Estimator) 216 Correlated Process and Measurement Noise for the Discrete Filter—D	
6	6.1 6.2 6.3 6.4 6.5 6.6	Classification of smoothing Problems 207 Discrete Fixed-Interval Smoothing 208 Discrete Fixed-Point Smoothing 212 Discrete Fixed-Lag Smoothing 213 Adaptive Kalman Filter (Multiple Model Adaptive Estimator) 216 Correlated Process and Measurement Noise for the Discrete Filter—Distate Filter Algorithm 226	
6	6.1 6.2 6.3 6.4 6.5 6.6	Classification of smoothing Problems 207 Discrete Fixed-Interval Smoothing 208 Discrete Fixed-Point Smoothing 212 Discrete Fixed-Lag Smoothing 213 Adaptive Kalman Filter (Multiple Model Adaptive Estimator) 216 Correlated Process and Measurement Noise for the Discrete Filter—D State Filter Algorithm 226 Decentralized Kalman Filtering 231	
6	6.1 6.2 6.3 6.4 6.5 6.6	Classification of smoothing Problems 207 Discrete Fixed-Interval Smoothing 208 Discrete Fixed-Point Smoothing 212 Discrete Fixed-Lag Smoothing 213 Adaptive Kalman Filter (Multiple Model Adaptive Estimator) 216 Correlated Process and Measurement Noise for the Discrete Filter—D State Filter Algorithm 226 Decentralized Kalman Filtering 231 Difficulty with Hard-Bandlimited Processes 234	
7	6.1 6.2 6.3 6.4 6.5 6.6 6.7 6.8 6.9	Classification of smoothing Problems 207 Discrete Fixed-Interval Smoothing 208 Discrete Fixed-Point Smoothing 212 Discrete Fixed-Lag Smoothing 213 Adaptive Kalman Filter (Multiple Model Adaptive Estimator) 216 Correlated Process and Measurement Noise for the Discrete Filter—D State Filter Algorithm 226 Decentralized Kalman Filtering 231 Difficulty with Hard-Bandlimited Processes 234	
	6.1 6.2 6.3 6.4 6.5 6.6 6.7 6.8 6.9	Classification of smoothing Problems 207 Discrete Fixed-Interval Smoothing 208 Discrete Fixed-Point Smoothing 212 Discrete Fixed-Lag Smoothing 213 Adaptive Kalman Filter (Multiple Model Adaptive Estimator) 216 Correlated Process and Measurement Noise for the Discrete Filter—D State Filter Algorithm 226 Decentralized Kalman Filtering 231 Difficulty with Hard-Bandlimited Processes 234 The Recursive Bayesian Filter 237 Parization, Nonlinear Filtering, and Sampling esian Filters	Delayed-
	6.1 6.2 6.3 6.4 6.5 6.6 6.7 6.8 6.9	Classification of smoothing Problems 207 Discrete Fixed-Interval Smoothing 208 Discrete Fixed-Point Smoothing 212 Discrete Fixed-Lag Smoothing 213 Adaptive Kalman Filter (Multiple Model Adaptive Estimator) 216 Correlated Process and Measurement Noise for the Discrete Filter—D State Filter Algorithm 226 Decentralized Kalman Filtering 231 Difficulty with Hard-Bandlimited Processes 234 The Recursive Bayesian Filter 237 Parization, Nonlinear Filtering, and Sampling esian Filters Linearization 249	Delayed-
	6.1 6.2 6.3 6.4 6.5 6.6 6.7 6.8 6.9	Classification of smoothing Problems 207 Discrete Fixed-Interval Smoothing 208 Discrete Fixed-Point Smoothing 212 Discrete Fixed-Lag Smoothing 213 Adaptive Kalman Filter (Multiple Model Adaptive Estimator) 216 Correlated Process and Measurement Noise for the Discrete Filter—D State Filter Algorithm 226 Decentralized Kalman Filtering 231 Difficulty with Hard-Bandlimited Processes 234 The Recursive Bayesian Filter 237 Parization, Nonlinear Filtering, and Sampling esian Filters	Delayed-

7.4

7.5

The Ensemble Kalman Filter

The Unscented Kalman Filter

	7.6	The Particle Filter 269	
8		"Go-Free" Concept, Complementary Filter, and dinertial Examples	284
	8.1 8.2 8.3 8.4 8.5 8.6 8.7 8.8	Introduction: Why Go Free of Anything? 284 Simple GPS Clock Bias Model 285 Euler/Goad Experiment 287 Reprise: GPS Clock-Bias Model Revisited 289 The Complementary Filter 290 Simple Complementary Filter: Intuitive Method 292 Kalman Filter Approach—Error Model 294 Kalman Filter Approach—Total Model 296 Go-Free Monte Carlo Simulation 298	
	8.10 8.11 8.12	INS Error Models 303 Aiding with Positioning Measurements—INS/DME Measurement Model Other Integration Considerations and Concluding Remarks 309	307
9		nan Filter Applications to the GPS and Other gation Systems	318
	9.1 9.2 9.3 9.4 9.5 9.6 9.7	Position Determination with GPS 318 The Observables 321 Basic Position and Time Process Models 324 Modeling of Different Carrier Phase Measurements and Ranging Errors GPS-Aided Inertial Error Models 339 Communication Link Ranging and Timing 345 Simultaneous Localization and Mapping (SLAM) 348 Closing Remarks 352	330
APPENDIX	A	Laplace and Fourier Transforms	365
APPENDIX	В	The Continuous Kalman Filter	371
Inde	ex	2	379

262

265