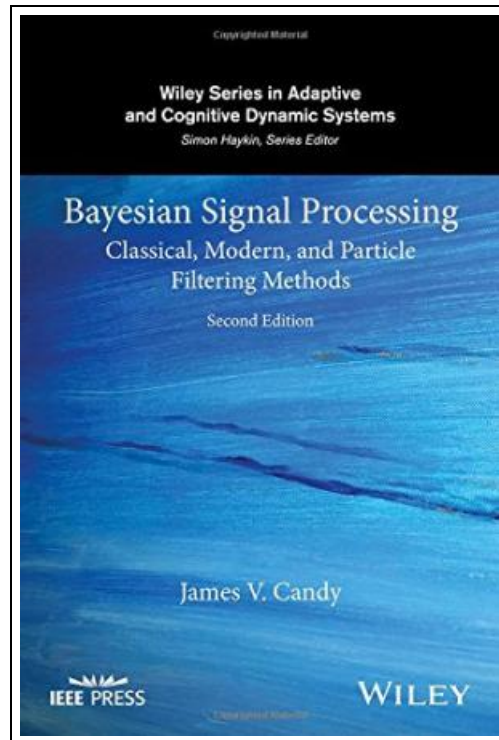# Bayesian Signal Processing: Classical, Modern, and Particle Filtering Methods (Hardback)

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Reviews

It is great and fantastic. I actually have read and so i am certain that i am going to going to go through once again yet again in the future. I realized this ebook from my dad and i encouraged this book to find out.

(Dr. Kayden Gerlach)

BAYESIAN SIGNAL PROCESSING: CLASSICAL, MODERN, AND PARTICLE FILTERING METHODS (HARDBACK)

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John Wiley Sons Inc, United States, 2016. Hardback. Book Condition: New. 2nd Revised edition. 235 x 164 mm. Language: English . Brand New Book. Presents the Bayesian approach to statistical signal processing for a variety of useful model sets This book aims to give readers a unified Bayesian treatment starting from the basics (Baye s rule) to the more advanced (Monte Carlo sampling), evolving to the next-generation model-based techniques (sequential Monte Carlo sampling). This next edition incorporates a new chapter on Sequential Bayesian Detection, a new section on Ensemble Kalman Filters as well as an expansion of Case Studies that detail Bayesian solutions for a variety of applications. These studies illustrate Bayesian approaches to real-world problems incorporating detailed particle filter designs, adaptive particle filters and sequential Bayesian detectors. In addition to these major developments a variety of sections are expanded to fill-in-the gaps of the first edition. Here metrics for particle filter (PF) designs with emphasis on classical sanity testing lead to ensemble techniques as a basic requirement for performance analysis. The expansion of information theory metrics and their application to PF designs is fully developed and applied. These expansions of the book have been updated to provide a more cohesive discussion of Bayesian processing with examples and applications enabling the comprehension of alternative approaches to solving estimation/detection problems. The second edition of Bayesian Signal Processing features: * Classical Kalman filtering for linear, linearized, and nonlinear systems; modern unscented and ensemble Kalman filters: and the next-generation Bayesian particle filters * Sequential Bayesian detection techniques incorporating model-based schemes for a variety of real-world problems * Practical Bayesian processor designs including comprehensive methods of performance analysis ranging from simple sanity testing and ensemble techniques to sophisticated information metrics * New case studies on adaptive particle filtering and sequential Bayesian detection are covered...

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