

Factorization Methods for Discrete Sequential Estimation

Gerald J. Bierman

The diagram shows a matrix factorization. A large matrix is partitioned into blocks. A red dashed line indicates a factorization of the form $\Phi_j^{\text{Tot}} = \begin{bmatrix} \text{upper triangular block} \\ \text{lower block} \end{bmatrix} \begin{bmatrix} \text{diagonal block} \\ \text{lower triangular block} \end{bmatrix}$. The upper triangular block contains zeros along the diagonal and some non-zero elements above. The lower block contains a vector $\begin{bmatrix} y_1 \\ y_2 \end{bmatrix}$ and other elements. Brackets and arrows indicate dimensions and relationships between the blocks.

著者:Bierman, Gerald J.

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This estimation reference text thoroughly describes matrix factorization methods successfully employed by numerical analysts, familiarizing readers with the techniques that lead to efficient, economical, reliable, and flexible estimation algorithms. Geared toward advanced undergraduates and graduate students, this pragmatically oriented presentation is also a useful reference, featuring numerous appendixes. 1977 edition.

作者介绍:

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