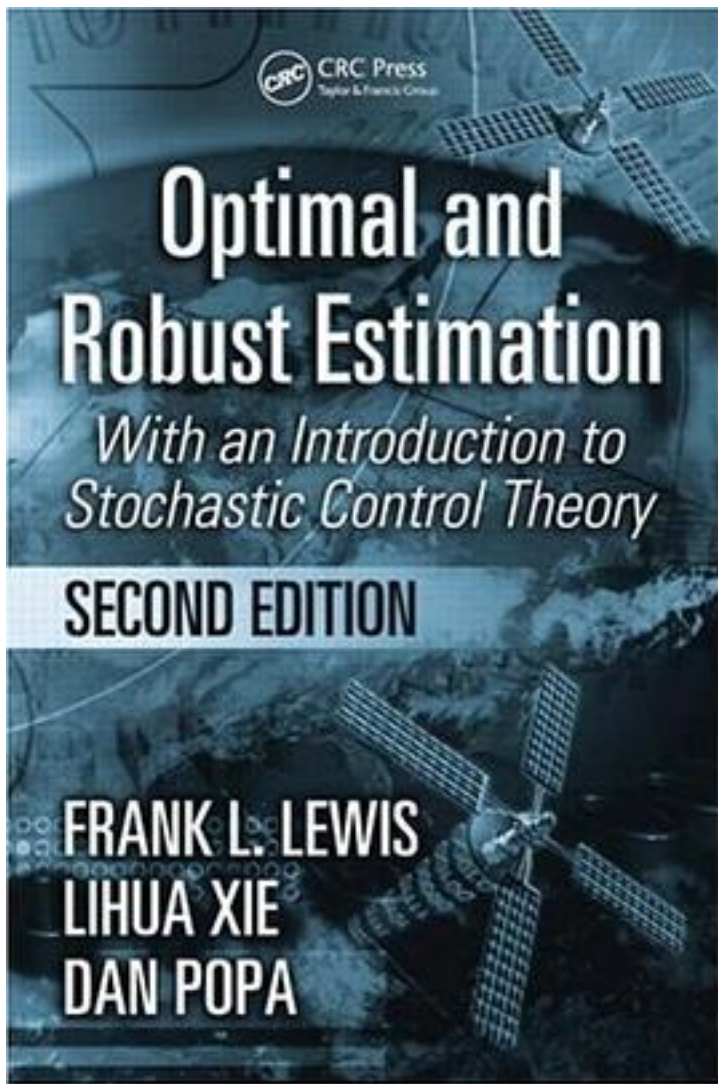# Optimal and Robust Estimation

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More than a decade ago, world-renowned control systems authority Frank L. Lewis introduced what would become a standard textbook on estimation, under the title "Optimal Estimation", used in top universities throughout the world. The time has come for a new edition of this classic text, and Lewis enlisted the aid of two accomplished experts to bring the book completely up to date with the estimation methods driving today's high-performance systems. "A Classic Revisited Optimal and Robust Estimation: With an Introduction to Stochastic Control Theory, Second Edition" reflects new developments in estimation theory and design techniques.As the title suggests, the major feature of this edition is the inclusion of robust methods. Three new chapters cover the robust Kalman filter, H-infinity filtering, and H-infinity filtering of discrete-time systems. This text overflows with examples that highlight practical applications of the theory and concepts. Design algorithms appear conveniently in tables, allowing students quick reference, easy implementation into software, and intuitive comparisons for selecting the best algorithm for a given application. In addition, downloadable MATLAB[registered] code allows students to gain hands-on experience with industry-standard software tools for a wide variety of applications. This cutting-edge and highly interactive text makes teaching, and learning, estimation methods easier and more modern than ever.

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目录:

Optimal and Robust Estimation_下载链接1_

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