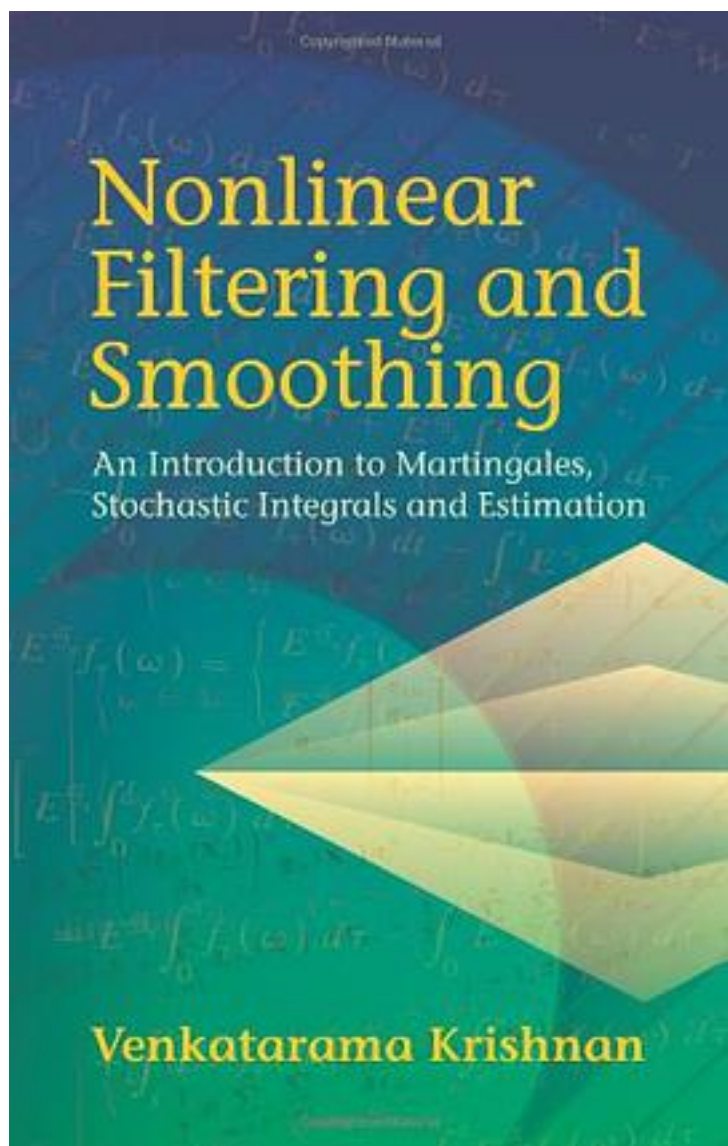


Nonlinear Filtering and Smoothing



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Appropriate for upper-level undergraduates and graduate students, this volume addresses the fundamental concepts of martingales, stochastic integrals, and estimation. Written by an engineer for engineers, it emphasizes applications. Many theorems feature heuristic proofs; others include rigorous proofs to reinforce physical understanding. Numerous end-of-chapter problems enhance the book's practical value.

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