

This graduate-level text augments and extends beyond undergraduate studies of signal processing, particularly in regard to communication systems and digital filtering theory. Vital for students in the fields of control and communications, its contents are also relevant to students in such diverse areas as statistics, economics, bioengineering, and operations research. Topics include filtering, linear systems, and estimation; the discrete-time Kalman filter; time-invariant filters; properties of Kalman filters; computational aspects; and smoothing of discrete-time signals. Additional subjects encompass applications in nonlinear filtering; innovations representations, spectral factorization, and Wiener and Levinson filtering; parameter identification and adaptive estimation; and colored noise and suboptimal reduced order filters. Each chapter concludes with references, and four appendixes contain useful supplementary material.

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