



# Estimation with Applications to Tracking and Navigation

*Yaakov Bar-Shalom, X. Rong Li, Thiagalingam Kirubarajan*

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**Expert coverage of the design and implementation of state estimation algorithms for tracking and navigation**

*Estimation with Applications to Tracking and Navigation* treats the estimation of various quantities from inherently inaccurate remote observations. It explains state estimator design using a balanced combination of linear systems, probability, and statistics.

The authors provide a review of the necessary background mathematical techniques and offer an overview of the basic concepts in estimation. They then provide detailed treatments of all the major issues in estimation with a focus on applying these techniques to real systems. Other features include:

- Problems that apply theoretical material to real-world applications
- In-depth coverage of the Interacting Multiple Model (IMM) estimator
- Companion DynaEst(TM) software for MATLAB(TM) implementation of Kalman filters and IMM estimators
- Design guidelines for tracking filters

Suitable for graduate engineering students and engineers working in remote sensors and tracking, *Estimation with Applications to Tracking and Navigation* provides expert coverage of this important area.

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