

Contents

PREFACE	vii
ACKNOWLEDGMENTS	ix
1. Introduction	
1. Introduction	1
2. Scope and Objectives	2
3. A Guided Tour	4
References	6
2. Probability Theory and Random Variables	
1. Introduction	8
2. Probability Axioms	10
3. Random Variables	13
4. Jointly Distributed Random Variables	24
5. Conditional Probabilities and Expectations	36
6. Properties of Gaussian Random Variables	42
References	46
3. Stochastic Processes	
1. Introduction	47
2. Probability Law of a Stochastic Process	50

3. Convergence of Random Sequences	56
4. Mean Square Calculus	60
5. Independence, Conditioning, the Brownian Motion Process	70
6. Gaussian Processes	74
7. Markov Processes	77
8. White Noise	81
9. Stochastic Difference Equations	85
References	92
4. Stochastic Differential Equations	
1. Introduction	93
2. Modeling the Process $e^{\beta t}$	95
3. Itô Stochastic Integral	97
4. Stochastic Differential Equations	105
5. Itô Stochastic Calculus	112
6. Stochastic Integral of Stratonovich	116
7. Evaluation of Stochastic (Itô) Integrals	120
8. More on Modeling	121
9. Kolmogorov's Equations	126
10. Discussion	139
References	140
5. Introduction to Filtering Theory	
1. Introduction	142
2. Probabilistic Approach	145
3. Statistical Methods	150
4. Foreword and Discussion	158
References	159
6. Nonlinear Filtering Theory	
1. Introduction	162
2. Continuous-Discrete Filtering	163
3. Evolution of the Conditional Density (Continuous-Discrete)	164
4. Evolution of Moments (Continuous-Discrete)	166
5. Evolution of the Mode (Continuous-Discrete)	169
6. Discrete Filtering	174
7. Continuous Filtering	175
8. Evolution of the Conditional Density (Continuous)	178
9. Evolution of Moments (Continuous)	182
10. Evolution of the Mode (Continuous)	184
11. Limited Memory Filter	189
References	193

7. Linear Filtering Theory

1. Introduction	194
2. Continuous-Discrete Filter	195
3. Discrete Filter	200
4. Continuous Filter	218
5. Observability and Information	231
6. Bounds and Stability—Discrete Filter	234
7. Bounds and Stability—Continuous Filter	243
8. Error Sensitivity—Discrete Filter	244
9. Error Sensitivity—Continuous Filter	251
10. Linear Limited Memory Filter	255
APPENDIX 7A Classical Parameter Estimation	259
APPENDIX 7B Some Matrix Equalities	261
References	262

8. Applications of Linear Theory

1. Introduction	266
2. Review of the Discrete Filter	269
3. Extension to Nonlinear Problems	272
4. Uncertain Parameters	281
5. A Simple Example	287
6. Applications in Orbit Determination	292
7. Applications in Reentry	297
8. Filter Divergence and Error Compensation Techniques	301
9. Fictitious Noise Inputs and Parameter Uncertainties	305
10. Overweighting the Most Recent Data	307
11. Adaptive Noise Estimation	311
12. Limited Memory Filtering	318
13. Miscellaneous Topics	323
APPENDIX 8A Orbit Mechanics	324
APPENDIX 8B Reentry Mechanics	328
References	329

9. Approximate Nonlinear Filters

1. Introduction	332
2. Approximation Techniques: Parametrization of Density Functions	333
3. Nonlinear Filter Approximations: Continuous Filter	336
4. Nonlinear Filter Approximations: Continuous-Discrete Filter	340
5. Nonlinear Filter Approximations: Discrete Filter	346
6. Discussion of Nonlinear Effects	347
7. Local Iterations	349
8. A Nonlinear Example	351
9. Applications in Orbit Determination	358

10. Applications in Reentry	359
11. Summary	360
APPENDIX 9A Approximate Continuous Filters: Vector Case	361
APPENDIX 9B Approximate Continuous-Discrete Filters: Vector Case	362
References	365
AUTHOR INDEX	367
SUBJECT INDEX	371

