

Contents

Preface	vii
1 Basic Probability	1
1.1. Definitions	1
1.2. Probability Distributions and Densities	9
1.3. Expected Value, Covariance	12
1.4. Independence	18
1.5. The Radon–Nikodym Theorem	25
1.6. Continuously Distributed Random Vectors	29
1.7. The Matrix Inversion Lemma	38
1.8. The Multivariate Normal Distribution	40
1.9. Conditional Expectation	46
1.10. Exercises	59
2 Minimum Variance Estimation—How the Theory Fits	61
2.1. Theory Versus Practice—Some General Observations	61
2.2. The Genesis of Minimum Variance Estimation	62
2.3. The Minimum Variance Estimation Problem	65
2.4. Calculating the Minimum Variance Estimator	67
2.5. Exercises	68
3 The Maximum Entropy Principle	70
3.1. Introduction	70
3.2. The Notion of Entropy	70
3.3. The Maximum Entropy Principle	80
3.4. The Prior Covariance Problem	82
3.5. Minimum Variance Estimation with Prior Covariance	84
3.6. Some Criticisms and Conclusions	89
3.7. Exercises	90

4	Adjoints, Projections, Pseudoinverses	92
4.1.	Adjoints	92
4.2.	Projections	96
4.3.	Pseudoinverses	100
4.4.	Calculating the Pseudoinverse in Finite Dimensions	106
4.5.	The Grammian	110
4.6.	Exercises	112
5	Linear Minimum Variance Estimation	114
5.1.	Reformulation	114
5.2.	Linear Minimum Variance Estimation	116
5.3.	Unbiased Estimators, Affine Estimators	118
5.4.	Exercises	124
6	Recursive Linear Estimation (Bayesian Estimation)	125
6.1.	Introduction	125
6.2.	The Recursive Linear Estimator	126
6.3.	Exercises	132
7	The Discrete Kalman Filter	133
7.1.	Discrete Linear Dynamical Systems	133
7.2.	The Kalman Filter	137
7.3.	Initialization, Fisher Estimation	140
7.4.	Fisher Estimation with Singular Measurement Noise	149
7.5.	Exercises	160
8	The Linear Quadratic Tracking Problem	164
8.1.	Control of Deterministic Systems	164
8.2.	Stochastic Control with Perfect Observations	175
8.3.	Stochastic Control with Imperfect Measurement	183
8.4.	Exercises	187

9	Fixed Interval Smoothing	188
9.1.	Introduction	188
9.2.	The Rauch, Tung, Streibel Smoother	188
9.3.	The Two-Filter Form of the Smoother	195
9.4.	Exercises	199
Appendix A	Construction Measures	200
Appendix B	Two Examples from Measure Theory	210
Appendix C	Measurable Functions	215
Appendix D	Integration	220
Appendix E	Introduction to Hilbert Space	238
Appendix F	The Uniform Boundedness Principle and Invertibility of Operators	255
Appendix G	The Spectral Theorem for Self-Adjoint Operators on \mathbf{R}^n and \mathbf{C}^n	259
Bibliography		264
Index		267