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# An Introduction To Kalman Filtering With Applications

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An Introduction to the Kalman Filter

An Elementary Introduction to Kalman Filtering

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This text for advanced undergraduates and graduate students provides a concise introduction to increasingly important topics in electrical engineering: digital filtering, filter design, and applications in the form of the Kalman and Wiener filters. The first half focuses on digital filtering, covering FIR and IIR filter design and other concepts.

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