



# Kalman Filtering: Theory and Practice with MATLAB

*Mohinder S. Grewal, Angus P. Andrews*

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**The definitive textbook and professional reference on Kalman Filtering – fully updated, revised, and expanded**

This book contains the latest developments in the implementation and application of Kalman filtering. Authors Grewal and Andrews draw upon their decades of experience to offer an in-depth examination of the subtleties, common pitfalls, and limitations of estimation theory as it applies to real-world situations. They present many illustrative examples including adaptations for nonlinear filtering, global navigation satellite systems, the error modeling of gyros and accelerometers, inertial navigation systems, and freeway traffic control.

*Kalman Filtering: Theory and Practice Using MATLAB, Fourth Edition* is an ideal textbook in advanced undergraduate and beginning graduate courses in stochastic processes and Kalman filtering. It is also appropriate for self-instruction or review by practicing engineers and scientists who want to learn more about this important topic.

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