

Contents

Nº 1616

Introduction	1
Part I: Theoretical Beginnings .	
Section I-A: Historical Survey	5
Least-Squares Estimation: From Gauss to Kalman, <i>H. W. Sorenson (IEEE Spectrum, July 1970)</i>	6
Section I-B: Theoretical Foundations	7
A New Approach to Linear Filtering and Prediction Problems, <i>R. E. Kalman (Transactions of the ASME, Journal of Basic Engineering, March 1960)</i>	13
First Order Error Propagation in a Stagewise Smoothing Procedure for Satellite Observations, <i>P. Swerling (The Journal of the Astronautical Sciences, Autumn 1959)</i>	16
New Results in Linear Filtering and Prediction Theory, <i>R. E. Kalman and R. S. Bucy (Transactions of the ASME, Journal of Basic Engineering, March 1961)</i>	27
A Bayesian Approach to Problems in Stochastic Estimation and Control, <i>Y. C. Ho and R. C. K. Lee (IEEE Transactions on Automatic Control, October 1964)</i>	34
An Innovations Approach to Least-Squares Estimation—Part I: Linear Filtering in Additive White Noise, <i>T. Kailath (IEEE Transactions on Automatic Control, December 1968)</i>	48
Section I-C: General Application Considerations	55
A Statistical Optimizing Navigation Procedure for Space Flight, <i>R. H. Battin (ARS Journal, November 1962)</i>	65
Linear Regression Applied to System Identification for Adaptive Control Systems, <i>R. E. Kopp and R. J. Orford (AIAA Journal, October 1963)</i>	67
Kalman Filtering Techniques, <i>H. W. Sorenson (Advances in Control Systems Theory and Applications, Academic Press, 1966)</i>	83
Section I-D: Model Errors and Divergence	90
On A Priori Statistics in Minimum-Variance Estimation Problems, <i>T. T. Soong (Transactions of the ASME, Journal of Basic Engineering, March 1965)</i>	127
The Effect of Erroneous Models on the Kalman Filter Response, <i>H. Heffes (IEEE Transactions on Automatic Control, July 1966)</i>	129
On the A Priori Information in Sequential Estimation Problems, <i>T. Nishimura (IEEE Transactions on Automatic Control, April 1966)</i>	133
Divergence in the Kalman Filter, <i>F. H. Schlee, C. J. Standish, and N. F. Toda (AIAA Journal, June 1967)</i>	136
Divergence of the Kalman Filter, <i>R. J. Fitzgerald (IEEE Transactions on Automatic Control, December 1971)</i>	144
Section I-E: Divergence Control and Adaptive Filtering	151
Adaptive Filtering, <i>A. H. Jazwinski (Automatica, July 1969)</i>	163
On the Identification of Variances and Adaptive Kalman Filtering, <i>R. K. Mehra (IEEE Transactions on Automatic Control, April 1970)</i>	164
Recursive Fading Memory Filtering, <i>H. W. Sorenson and J. E. Sacks (Information Sciences, January 1971)</i>	175
Section I-F: Computational Considerations	185
Estimation Using Sampled Data Containing Sequentially Correlated Noise, <i>A. E. Bryson, Jr., and L. J. Henrikson (Journal of Spacecraft and Rockets, June 1968)</i>	195
Treatment of Bias in Recursive Filtering, <i>B. Friedland (IEEE Transactions on Automatic Control, August 1969)</i>	197
Discrete Square Root Filtering: A Survey of Current Techniques, <i>P. G. Kaminski, A. E. Bryson, Jr., and S. F. Schmidt (IEEE Transactions on Automatic Control, December 1971)</i>	201
Computational Requirements for a Discrete Kalman Filter, <i>J. M. Mendel (IEEE Transactions on Automatic Control, December 1971)</i>	219
Section I-G: Smoothing	230
A Survey of Data Smoothing for Linear and Nonlinear Dynamic Systems, <i>J. S. Meditch (Automatica, March 1973)</i>	231
Maximum Likelihood Estimates of Linear Dynamic Systems, <i>H. E. Rauch, F. Tung, and C. T. Striebel (AIAA Journal, August 1965)</i>	243

The Optimum Linear Smoother as a Combination of Two Optimum Linear Filters, D. C. Fraser and J. E. Potter (<i>IEEE Transactions on Automatic Control</i> , August 1969).....	249
An Innovations Approach to Least-Squares Estimation—Part II: Linear Smoothing in Additive White Noise, T. Kailath and P. Frost (<i>IEEE Transactions on Automatic Control</i> , December 1968)	252
Part II: Application Papers	259
Editorial—On Applications of Kalman Filtering, H. W. Sorenson (<i>IEEE Transactions on Automatic Control</i> , March 1983).....	261
Voyager Orbit Determination at Jupiter, J. K. Campbell, S. P. Synott, and G. J. Bierman (<i>IEEE Transactions on Automatic Control</i> , March 1983).....	263
Decoupled Kalman Filters for Phased Array Radar Tracking, F. E. Daum and R. J. Fitzgerald (<i>IEEE Transactions on Automatic Control</i> , March 1983)	276
Utilization of Modified Polar Coordinates for Bearings-Only Tracking, V. J. Aidala and S. E. Hammel (<i>IEEE Transactions on Automatic Control</i> , March 1983)	291
Estimation and Prediction for Maneuvering Target Trajectories, R. F. Berg (<i>IEEE Transactions on Automatic Control</i> , March 1983)	303
Multiconfiguration Kalman Filter Design for High-Performance GPS Navigation, M. H. Kao and D. H. Eller (<i>IEEE Transactions on Automatic Control</i> , March 1983)	314
Nonlinear Kalman Filtering Techniques for Terrain-Aided Navigation, L. D. Hostetler and R. D. Andreas (<i>IEEE Transactions on Automatic Control</i> , March 1983)	325
Application of Multiple Model Estimation to a Recursive Terrain Height Correlation System, G. L. Mealy and W. Tang (<i>IEEE Transactions on Automatic Control</i> , March 1983)	334
Design and Analysis of a Dynamic Positioning System Based on Kalman Filtering and Optimal Control, S. Saelid, N. A. Janssen, and J. G. Balchen (<i>IEEE Transactions on Automatic Control</i> , March 1983) ...	343
Dynamic Ship Positioning Using a Self-Tuning Kalman Filter, P. T.-K. Fung and M. J. Grimble (<i>IEEE Transactions on Automatic Control</i> , March 1983)	351
On the Feasibility of Real-Time Prediction of Aircraft Carrier Motion at Sea, M. M. Sidar and B. F. Doolin (<i>IEEE Transactions on Automatic Control</i> , March 1983)	362
An Integrated Multisensor Aircraft Track Recovery System for Remote Sensing, W. S. Gesing and D. B. Reid (<i>IEEE Transactions on Automatic Control</i> , March 1983)	368
Bathymetric and Oceanographic Applications of Kalman Filtering Techniques, R. F. Brammer, R. P. Pass, and J. V. White (<i>IEEE Transactions on Automatic Control</i> , March 1983)	376
A Kalman Filtering Approach to Natural Gamma Ray Spectroscopy in Well Logging, G. Ruckebusch (<i>IEEE Transactions on Automatic Control</i> , March 1983)	385
Measurement of Instantaneous Flow Rate Through Estimation of Velocity Profiles, M. Uchiyama and K. Hakomori (<i>IEEE Transactions on Automatic Control</i> , March 1983)	394
Estimation and Prediction of Unmeasurable Variables in the Steel Mill Soaking Pit Control System, V. J. Lumelsky (<i>IEEE Transactions on Automatic Control</i> , March 1983)	403
Application of Kalman Filters to the Regulation of Dead Time Processes, W. L. Bialkowski (<i>IEEE Transactions on Automatic Control</i> , March 1983)	416
On-Line Failure Detection in Nuclear Power Plant Instrumentation, J. L. Tylee (<i>IEEE Transactions on Automatic Control</i> , March 1983).....	422
The Application of Kalman Filtering Estimation Techniques in Power Station Control Systems, J. N. Wallace and R. Clarke (<i>IEEE Transactions on Automatic Control</i> , March 1983)	432
Application of Kalman Filtering to Demographic Models, B. G. Leibundgut, A. Rault, and F. Gendreau (<i>IEEE Transactions on Automatic Control</i> , March 1983)	444
Author Index	452
Subject Index	453
Editor's Biography	457