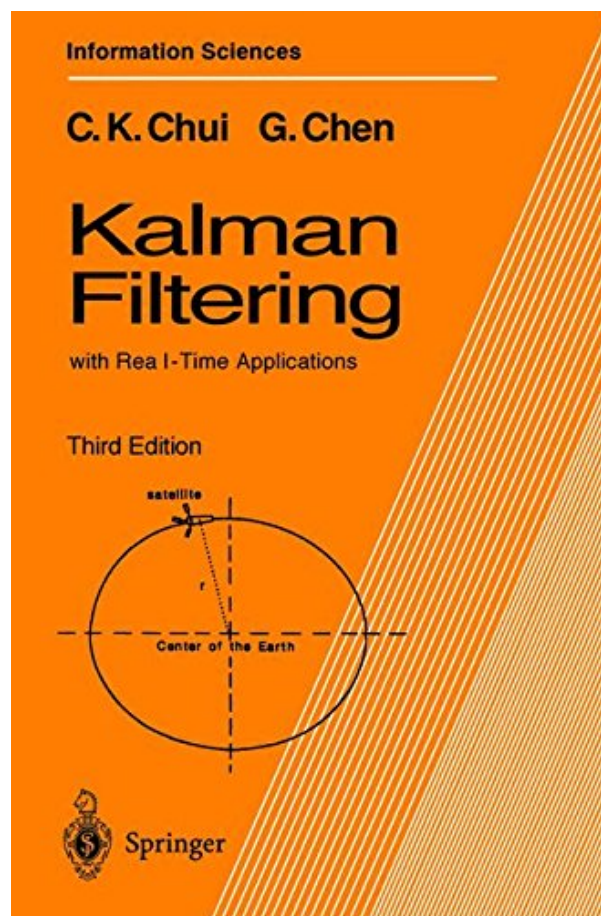


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To summarize, the authors have succeeded in bringing together the mathematical theory and the needs of practitioners. The newly added chapters, in particular the one on wavelets, give the book a proper finish. For a book of this size, it leaves little to be desired. It presents a wealth of details while at the same time avoiding unnecessary abstraction. Andreas Ruppin, Berlin, Germany (SSN Stat. Software News, 2000, 34,3-4)

## From the Back Cover

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## About the Author

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Good but you will need to be good with Linear Algebra/Matrices

By Isaac M.M.

At first glance, I wouldn't say this book is for beginners since it is not aimed to "give an idea" of "how it works" or generalities like that. After a short review of Matrices and Probabilities (join distributions), it goes directly to the math formulation of the filter.

Of course, a beginner can take this book IF (s)he is at ease with matrices/linear algebra, and knows already the generalities of how the Kalman filter works. Then this book will give a good math foundation, which it is the goal of the book in my opinion. You will see theorems, proofs, demonstrations, some examples yes, but not a lot of projects to implement nor codes. It has a chapter combining Kalman filters with Wavelet filters which ultimately made buy the book. Just in case: I started as beginner, I got the general idea of Kalman, examples and basic Matlab® codes from internet, and this book was good to satisfy my Math-hunger.

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