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## SIMULATION-BASED SEQUENTIAL BAYESIAN FILTERING



Mahsiul Khan  
**Simulation-Based Sequential Bayesian Filtering**  
with Rao-Blackwellization applied to Nonlinear Dynamic State Space Models



LAP Lambert Acad. Publ. Jan 2011, 2011. Taschenbuch. Condition: Neu. Neuware - Stochastic models are used to describe many real world random processes which necessitate the extraction of hidden (unobserved) states (signals) from noisy observable (measured) outputs. We consider a class of nonlinear dynamic state space models which contain conditionally linear and unknown static parameters. For tracking the a posteriori distribution of the hidden states of this type of models, one can apply particle filtering, which is an increasingly popular...

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- Authored by Mahsiul Khan
- Released at 2011



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