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Beyond The Kalman Filter Particle

For most tracking applications the Kalman filter is reliable and efficient, but it is limited to a relatively restricted class of linear Gaussian problems. To solve problems beyond this restricted class, particle filters are proving to be dependable methods for stochastic dynamic estimation.

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Beyond the Kalman Filter ...
Beyond the Kalman filter : particle filters for tracking applications / Branko Ristic, Sanjeev Arulampalm, Neil Gordon. series title. Artech House radar library. imprint. Boston, MA : Artech House, c2004. isbn. 158053631X (alk.

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Beyond the Kalman Filter: Particle Filters for Tracking ...
Overview. The fundamental building block of a target tracking radar system is the filter for recursive target state estimation, with the Kalman filter being the best-known example. The authors of this work (all of Australia's Defense Science and Technology Organization) believe that particle filters relying on sequential Monte Carlo estimation and non-Gaussian dynamic estimation are growing to be more useful than Kalman filters.

Beyond The Kalman Filter by Branko Ristic, Neil Gordon ... The math regarding the proposal density stuff comes from Beyond the Kalman Filter: Particle Filters for Tracking Applications Assuming a state space model xk + 1 = f(xk, uk, wk) yk = Hxk + vk where the measurement function is assumed linear and Gaussian and the state transition is not necessarily linear nor Gaussian.