



Bayesian Signal Processing: Classical, Modern, and Particle Filtering Methods (Hardback)

By James V. Candy

John Wiley Sons Inc, United States, 2016. Hardback. Book Condition: New. 2nd Revised edition. 235 x 164 mm. Language: English . Brand New Book. Presents the Bayesian approach to statistical signal processing for a variety of useful model sets. This book aims to give readers a unified Bayesian treatment starting from the basics (Bayes rule) to the more advanced (Monte Carlo sampling), evolving to the next-generation model-based techniques (sequential Monte Carlo sampling). This next edition incorporates a new chapter on Sequential Bayesian Detection, a new section on Ensemble Kalman Filters as well as an expansion of Case Studies that detail Bayesian solutions for a variety of applications. These studies illustrate Bayesian approaches to real-world problems incorporating detailed particle filter designs, adaptive particle filters and sequential Bayesian detectors. In addition to these major developments a variety of sections are expanded to fill-in-the gaps of the first edition. Here metrics for particle filter (PF) designs with emphasis on classical sanity testing lead to ensemble techniques as a basic requirement for performance analysis. The expansion of information theory metrics and their application to PF designs is fully developed and applied. These expansions of the book have been updated to provide a more...



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