



An Engineering Approach to Optimal Control and Estimation Theory

George M. Siouris

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This extremely accessible resource is designed to address many questions that engineers have regarding the theory and its implementation. Its main thrust is to teach practical applications as opposed to theory. Random variables, moments, linear systems, white noise, the development of the Kalman filter and the role of the calculus of variations in optimal control are among the topics discussed. Includes numerous illustrations, examples and end-of-chapter problems.

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