
Contents

	<i>Preface</i>	ix
	<i>Symbols and abbreviations</i>	xiii
1	What are Bayesian filtering and smoothing?	1
	1.1 Applications of Bayesian filtering and smoothing	1
	1.2 Origins of Bayesian filtering and smoothing	7
	1.3 Optimal filtering and smoothing as Bayesian inference	8
	1.4 Algorithms for Bayesian filtering and smoothing	12
	1.5 Parameter estimation	14
	1.6 Exercises	15
2	Bayesian inference	17
	2.1 Philosophy of Bayesian inference	17
	2.2 Connection to maximum likelihood estimation	17
	2.3 The building blocks of Bayesian models	19
	2.4 Bayesian point estimates	20
	2.5 Numerical methods	22
	2.6 Exercises	24
3	Batch and recursive Bayesian estimation	27
	3.1 Batch linear regression	27
	3.2 Recursive linear regression	29
	3.3 Batch versus recursive estimation	31
	3.4 Drift model for linear regression	33
	3.5 State space model for linear regression with drift	36
	3.6 Examples of state space models	39
	3.7 Exercises	46
4	Bayesian filtering equations and exact solutions	51
	4.1 Probabilistic state space models	51
	4.2 Bayesian filtering equations	54
	4.3 Kalman filter	56

vi	<i>Contents</i>	
	4.4 Exercises	62
5	Extended and unscented Kalman filtering	64
	5.1 Taylor series expansions	64
	5.2 Extended Kalman filter	69
	5.3 Statistical linearization	75
	5.4 Statistically linearized filter	77
	5.5 Unscented transform	81
	5.6 Unscented Kalman filter	86
	5.7 Exercises	92
6	General Gaussian filtering	96
	6.1 Gaussian moment matching	96
	6.2 Gaussian filter	97
	6.3 Gauss–Hermite integration	99
	6.4 Gauss–Hermite Kalman filter	103
	6.5 Spherical cubature integration	106
	6.6 Cubature Kalman filter	110
	6.7 Exercises	114
7	Particle filtering	116
	7.1 Monte Carlo approximations in Bayesian inference	116
	7.2 Importance sampling	117
	7.3 Sequential importance sampling	120
	7.4 Sequential importance resampling	123
	7.5 Rao–Blackwellized particle filter	129
	7.6 Exercises	132
8	Bayesian smoothing equations and exact solutions	134
	8.1 Bayesian smoothing equations	134
	8.2 Rauch–Tung–Striebel smoother	135
	8.3 Two-filter smoothing	139
	8.4 Exercises	142
9	Extended and unscented smoothing	144
	9.1 Extended Rauch–Tung–Striebel smoother	144
	9.2 Statistically linearized Rauch–Tung–Striebel smoother	146
	9.3 Unscented Rauch–Tung–Striebel smoother	148
	9.4 Exercises	152
10	General Gaussian smoothing	154
	10.1 General Gaussian Rauch–Tung–Striebel smoother	154
	10.2 Gauss–Hermite Rauch–Tung–Striebel smoother	155

<i>Contents</i>		vii
10.3	Cubature Rauch–Tung–Striebel smoother	156
10.4	General fixed-point smoother equations	159
10.5	General fixed-lag smoother equations	162
10.6	Exercises	164
11	Particle smoothing	165
11.1	SIR particle smoother	165
11.2	Backward-simulation particle smoother	167
11.3	Reweighting particle smoother	169
11.4	Rao–Blackwellized particle smoothers	171
11.5	Exercises	173
12	Parameter estimation	174
12.1	Bayesian estimation of parameters in state space models	174
12.2	Computational methods for parameter estimation	177
12.3	Practical parameter estimation in state space models	185
12.4	Exercises	202
13	Epilogue	204
13.1	Which method should I choose?	204
13.2	Further topics	206
<i>Appendix</i>	Additional material	209
A.1	Properties of Gaussian distribution	209
A.2	Cholesky factorization and its derivative	210
A.3	Parameter derivatives for the Kalman filter	212
A.4	Parameter derivatives for the Gaussian filter	214
	<i>References</i>	219
	<i>Index</i>	229