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Performance and Implementation Aspects of Nonlinear Filtering Gustaf Hendeby,2008-02-15 Nonlinear filtering is an important standard tool for information and sensor fusion applications, e.g., localization, navigation, and tracking. It is an essential component in surveillance systems and of increasing importance for standard consumer products, such as cellular phones with localization, car navigation systems, and augmented reality. This thesis addresses several issues related to nonlinear filtering, including performance analysis of filtering and detection, algorithm analysis, and various implementation details. The most commonly used measure of filtering performance is the root mean square error (RMSE), which is bounded from below by the Cramér-Rao lower bound (CRLB). This thesis presents a methodology to determine the effect different noise distributions have on the CRLB. This leads up to an analysis of the intrinsic accuracy (IA), the informativeness of a noise distribution. For linear systems the resulting expressions are direct and can be used to determine whether a problem is feasible or not, and to indicate the efficacy of nonlinear methods such as the particle filter (PF). A similar analysis is used for change detection performance analysis, which once again shows the importance of IA. A problem with the RMSE evaluation is that it captures only one aspect of the resulting estimate and the distribution of the estimates can differ substantially. To solve this problem, the Kullback divergence has been evaluated demonstrating the shortcomings of pure RMSE evaluation. Two estimation algorithms have been analyzed in more detail; the Rao-Blackwellized particle filter (RBPF) by some authors referred to as the marginalized particle filter (MPF) and the unscented Kalman filter (UKF). The RBPF analysis leads to a new way of presenting the algorithm, thereby making it easier to implement. In addition the presentation can possibly give new intuition for the RBPF as being a stochastic Kalman filter bank. In the analysis of the UKF the focus is on the unscented transform (UT). The results include several simulation studies and a comparison with the Gauss approximation of the first and second order in the limit case. This thesis presents an implementation of a parallelized PF and outlines an object-oriented framework for filtering. The PF has been implemented on a graphics processing unit (GPU), i.e., a graphics card. The GPU is a inexpensive parallel computational resource available with most modern computers and is rarely used to its full potential. Being able to

implement the PF in parallel makes new applications, where speed and good performance are important, possible. The object-oriented filtering framework provides the flexibility and performance needed for large scale Monte Carlo simulations using modern software design methodology. It can also be used to help to efficiently turn a prototype into a finished product.

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Economic Diplomacy and the Origins of the Second World War David E Kaiser,2015-12-08 Although the political and military aspects of great-power diplomacy in Eastern Europe during the interwar period have been studied extensively, the economic aspects have been relatively neglected. Drawing on documentary material that has only recently been made available, David Kaiser redresses the balance in his discussion of the expansion of German trade with Eastern Europe during the 1930s and the British and French failure to respond to it. Originally published in 1981. The Princeton Legacy Library uses the latest print-on-demand technology to again make available previously out-ofprint books from the distinguished backlist of Princeton University Press. These editions preserve the original texts of these important books while presenting them in durable paperback and hardcover editions. The goal of the Princeton Legacy Library is to vastly increase access to the rich scholarly heritage found in the thousands of books published by Princeton University Press since its founding in 1905.

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