

# Kailath Linear Systems

Like other reviewers have mentioned, this book is extremely challenging to read. i wouldn't say it is a bad book- i'd say it is the kind of book you come back to after you've mastered the concepts of advanced linear algebra, control systems, signals & systems (laplace transforms, etc.), and even some more 'beginner' books on this topic, like this original work offers the most comprehensive and up-to-date treatment of the important subject of optimal linear estimation, which is encountered in many areas of engineering such as communications, control, and signal processing, and also in several other fields, e.g., econometrics and statisticse kalman filters are based on linear dynamical systems discretized in the time domain. they are modeled on a markov chain built on linear operators perturbed by errors that may include gaussian noiseorge bernard dantzig (/ ' d æ n t s i g /; november 8, 1914 – may 13, 2005) was an american mathematical scientist who made contributions to industrial engineering, operations research, computer science, economics, and statistics.dr. vasumathi k narayanan. adjunct faculty. ph.d: concordia university. research interests: formal methods, automata, concurrency theory, temporal logics, model-checking algorithms and analysis, distributed and parallel algorithms, modeling hybrid systems and cyber-physical systems, application to robotics and multi-agent systems in general

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