

COMP 642. NUMERICAL ESTIMATION METHODS.

Credits: 4

Offered by: Computer Science (Graduate Studies)

This course is not offered this catalogue year.

Description

Efficient and reliable numerical algorithms in estimation and their applications. Linear models and least squares estimation. Maximum-likelihood estimation. Kalman filtering. Adaptive estimation, GPS measurements and mathematical models for positioning. Position estimation. Fault detection and exclusion.

- Corequisite: COMP 540
- (4 hours)
- Prerequisites: MATH 323, MATH 324 and COMP 350

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