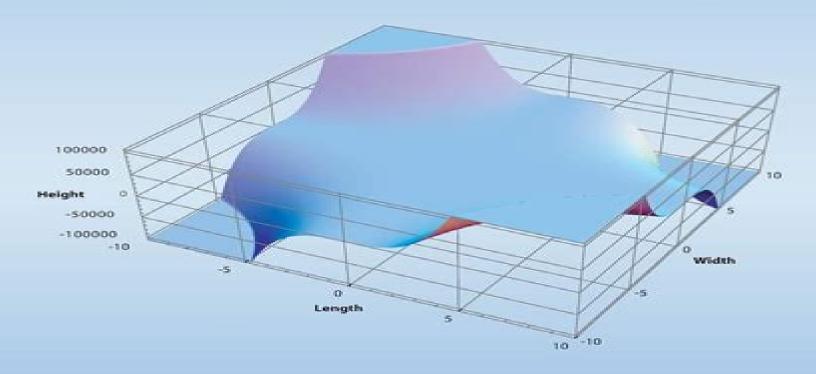
# Mathematical Methods in Economics Using Mathematica



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# **Mathematical Methods Using Mathematica**

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Optimal Estimation of Dynamic Systems, Second Edition John L. Crassidis, John L. Junkins, 2011-10-26 Optimal Estimation of Dynamic Systems Second Edition highlights the importance of both physical and numerical modeling in solving dynamics based estimation problems found in engineering systems Accessible to engineering students applied mathematicians and practicing engineers the text presents the central concepts and methods of optimal estimation theory and applies the methods to problems with varying degrees of analytical and numerical difficulty Different approaches are often compared to show their absolute and relative utility The authors also offer prototype algorithms to stimulate the development and proper use of efficient computer programs MATLAB codes for the examples are available on the book s website New to the Second Edition With more than 100 pages of new material this reorganized edition expands upon the best selling original to include comprehensive developments and updates It incorporates new theoretical results an entirely new chapter on advanced sequential state estimation and additional examples and exercises An ideal self study guide for practicing engineers as well as senior undergraduate and beginning graduate students the book introduces the fundamentals of estimation and helps newcomers to understand the relationships between the estimation and modeling of dynamical systems It also illustrates the application of the theory to real world situations such as spacecraft attitude determination GPS navigation orbit determination and aircraft tracking Nonlinear Optimal Control Theory Leonard David Berkovitz, Negash G. Medhin, 2012-08-25 Nonlinear Optimal Control Theory presents a deep wide ranging introduction to the mathematical theory of the optimal control of processes governed by ordinary differential equations and certain types of differential equations with memory Many examples illustrate the mathematical issues that need to be addressed when using optimal control techniques in diverse areas Drawing on classroom tested material from Purdue University and North Carolina State University the book gives a unified account of bounded state problems governed by ordinary integrodifferential and delay systems It also discusses Hamilton Jacobi theory By providing a sufficient and rigorous treatment of finite dimensional control problems the book equips readers with the foundation to deal with other types of control problems such as those governed by stochastic differential equations partial differential equations and differential games

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