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Additional literature of interest

The following books are recommended for further study of system theory:

Chen, C.T.: Linear System Theory and Design, 3rd Ed., Oxford University Press, 1999.

Dorf, R.C. and R.H. Bishop: Modern Control Systems, Addison Wesley Longman, Inc., Menlo Park, California, 1998.

A good overview of the fundamentals of filter theory is given by the following authors:

Bendat, J.: A General Theory of Linear Prediction and Filtering, J. Soc. Indust. Appl. Math. 4, p. 131-151, 1956.

Bucy, R.S.: Linear and Nonlinear Filtering, Proc. of the IEEE 58, p. 854-864, 1970.

More advanced, the following paper can be read with profit:

Kailath, T.: A View of Three Decades of Linear Filtering Theory, IEEE Transactions of Information Theory IT-20, p. 146-181, 1974.