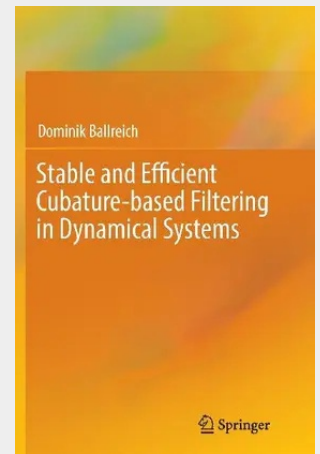


Stable and Efficient Cubature-based Filtering in Dynamical Systems

The book addresses the problem of calculation of d-dimensional integrals (conditional expectations) in filter problems. It develops new methods of deterministic numerical integration, which can be used to speed up and stabilize filter algorithms. With the help of these methods, better estimates and predictions of latent variables are made possible in the fields of economics, engineering and physics. The resulting procedures are tested within four detailed simulation studies.

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