

SPRING 2025 MAE GRADUATE COURSE

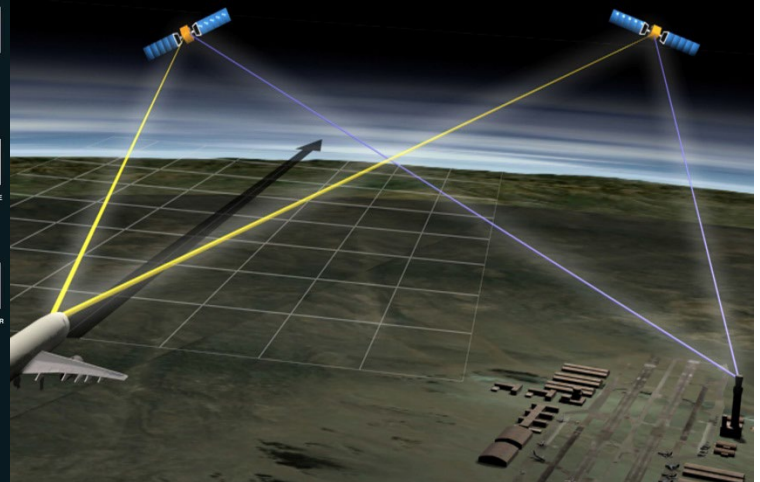
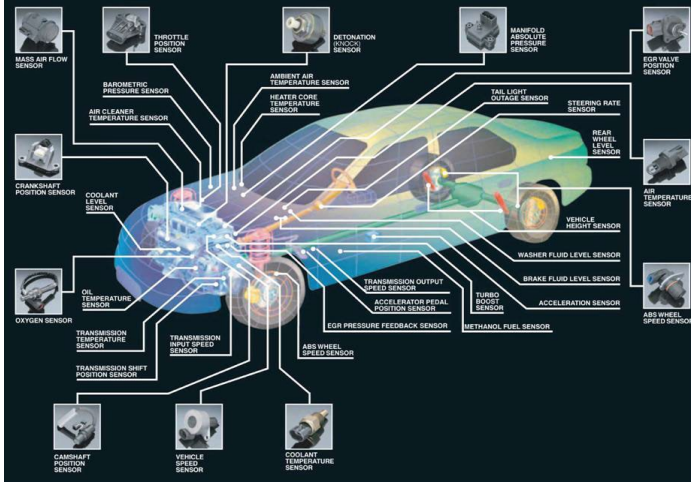
MAE 298

ESTIMATION THEORY AND APPLICATIONS

4 Credit Lecture

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You will learn:

- Why is estimation important? How does it enable state monitoring, diagnostics and feedback control?
- What is Kalman filter? Why, when, and how to use it?
- How to implement Kalman filter to solve real-world problems?
- What are the assumptions and limitations of Kalman filter? When to avoid it?
- How to design nonlinear estimators (e.g. extended/unscented Kalman Filter and particle filter)? When to use them?
- How do we know that we have sufficient data for estimation?

When: Monday Wednesday 12:10-2 PM

Where: TLC 3211