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COMPARISON OF WAVELETS CAPABILITY WITH KALMAN FILTERS FOR PROBLEMS OF NAVIGATION INFORMATION PROCESSING

As applied to the filtering problem of random sequences there were established interrelations of the linear and expanded Kalman filters with the hierarchical estimation wavelet-systems constructed on the basis of decomposition. The level of a priori information needed for solving estimation problems within the Bayesian approach has been established and compared with that one, necessary for solving problems with the use of wavelets.

**Keywords:** Estimation, linear and expanded Kalman filters, hierarchical systems, wavelet, regression.

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