

Informatika i sistemy upravleniya. – 2016. – No. 4(50). – P. 76-86.

Amosov O.S., Baena S.G. (svetlana.baena@yandex.ru)
Komsomolsk-on-Amur State Technical University

PARAMETERS ESTIMATION OF THE MOBILE OBJECT TRAJECTORY MODELLED BY DECOMPOSITION WAVELET BASED FRACTIONAL WIENER PROCESS

Modeling of a mobile object stochastic trajectory on the basis of fractal Wiener process taking into account Hurst exponent is offered. For numerical realization of this process the wavelet based decomposition is used. Features of trajectory parameters estimation by using Kalman filter and the synthetic algorithms are investigated. The illustrating examples are given

Keywords: tracking, Kalman filter, syntetics algoritm estimation, fractal Wiener process, wavelet, account Hurst.

DOI: 10.22250/isu.2016.50.76-86

For citation:

Amosov O.S., Baena S.G. PARAMETERS ESTIMATION OF THE MOBILE OBJECT TRAJECTORY MODELLED BY DECOMPOSITION WAVELET BASED FRACTIONAL WIENER PROCESS // Informatika i sistemy upravleniya. – 2016. – No. 4(50). – P. 76-86.