

On comparing nonlinear filtering algorithms

Broecker, J. (2005). [On comparing nonlinear filtering algorithms](#). Not a '05 Bruges, Belgium

Abstract

In this paper we consider the performance of filtering algorithms, which means algorithms to retrieve the underlying state of a nonlinear system in a causal way. Since for nonlinear systems the optimal filter is computationally prohibitively expensive in general, one faces a trade-off between desired filtering accuracy and