

Willsky, Alan S.; Jones, Harold L.

A generalized likelihood ratio approach to the detection and estimation of jumps in linear systems. (English) [Zbl 0316.93038](#)

IEEE Trans. Autom. Control 21, 108-112 (1976).

For a scan of this review see the [web version](#).

MSC:

[93E10](#) Estimation and detection in stochastic control theory

[93C05](#) Linear systems in control theory

[62M10](#) Time series, auto-correlation, regression, etc. in statistics (GARCH)

[60G35](#) Signal detection and filtering (aspects of stochastic processes)

Cited in 2 Reviews Cited in 55 Documents

Full Text: [DOI](#)