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### **An Introduction to R**

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Kalman filter has been the subject of extensive research and application, particularly in the area of autonomous or assisted navigation. A very "friendly" introduction to the general idea of the Kalman filter can be found in Chapter 1 of [Maybeck79], while a more complete

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"An Introduction to Statistical Learning (ISL)" by James, Witten, Hastie and Tibshirani is the "how to" manual for statistical learning. Inspired by "The Elements of Statistical Learning" (Hastie, Tibshirani and Friedman), this book provides clear and intuitive guidance on how to implement cutting edge statistical and machine learning methods.

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