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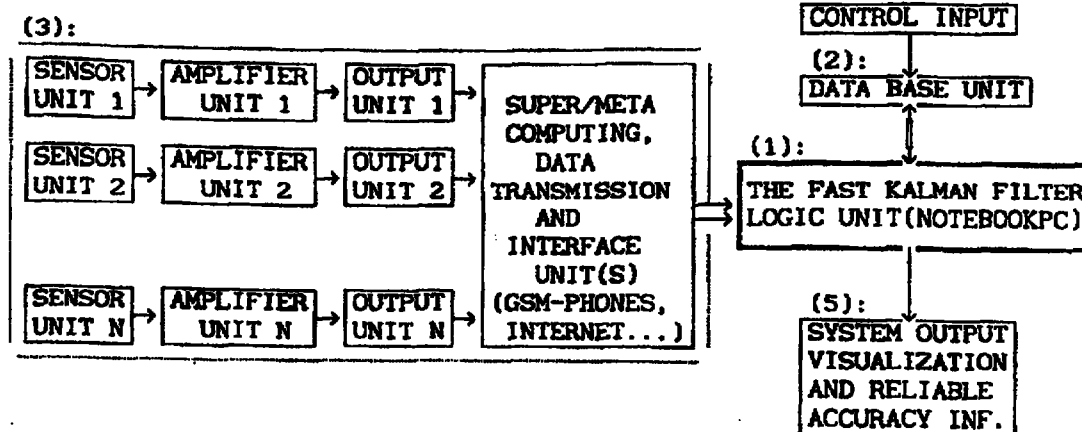
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(54) Title: **METHOD FOR ADAPTIVE KALMAN FILTERING IN DYNAMIC SYSTEMS**



(57) Abstract

The invention is based on the use of the principles of Lange's Fast Kalman Filtering (FKFTM) for large process control, prediction or warning systems where other computing methods are either too slow or fail because of truncation errors. The invented method makes it possible to exploit the FKF method for adaptive Kalman Filtering of dynamic multiparameter systems with large moving data-windows.