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~~Event based state estimation of linear dynamic systems~~

...

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MEASUREMENT ERROR SOURCES
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Dynamic Systems create 1001

synthetic measurements of b

and y^{\sim} at 5-second

intervals. The estimated

output is computed from $y^{\wedge} j$

$= 2bTj c^{\wedge} ? c^{\wedge} T c^{\wedge}$ where c^{\wedge}

is the estimated solution

from the nonlinear least

square iterations. Use

nonlinear least squares to

determine c^{\wedge} for a starting

value of $T xc = 0 0 0$.

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An optimal estimator for continuous nonlinear systems with nonlinear dynamics, and nonlinear measurement based on the continuous least square error criterion is derived. The solution is exact, explicit, in closed form and gives recursive formulas of the optimal filter.

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