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Event-based state estimation of linear dynamic systems ...
SYSTEM STATE ESTIMATE -lll A PRIORI INFORMATION MEASUREMENT ERROR SOURCES SYSTEM ERROR OPTIMAL ESTIMATION An optimal estimator is a computational algorithm that processes measure ments to deduce a minimum errorl' estimate of the state of a system by utilizing: knowledge ofsystem and measurement dynamics, assumed statistics of

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Optimal Estimation of Dynamic Systems create 1001 synthetic measurements of b and y ˆ at 5-second intervals. The estimated output is computed from y ˆ j = 2bTj c ˆ − c ˆ T c ˆ where c ˆ is the estimated solution from the nonlinear least square iterations. Use nonlinear least squares to determine c ˆ for a starting value of T xc = 0 0 0 .

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