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OBUST CONTR - Startside Optimal State Estimator. Determine The Optimal State Estimator F For The System In Exercise 7 Which Minimizes The Estimation Cost $J_E(F) = \lim_{T \rightarrow \infty} \frac{1}{T} \int_0^T [x^T(t) \Lambda x(t) + u^T(t) R u(t)] dt$. Determine Also The Minimum Value Of The Cost Function. 9. LQG-optimal Output-feedback Controller. Compute The Optimal Output Controller $U = Ky$ Which Minimizes ... Mar 21th, 2020 The Estimation Of Parameters In Functional Relationship Models Between The Functional And The Structural Relationship Model (Chan & Mak 1984) Is Discussed. In The Latter Model It Is Assumed That The True Values θ_i Have Been Generated By Some Random Mechanism. Inference Now Relates To The Unknown Parameters - Fixed In Number - In The May 9th, 2020

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