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CRC 9008 C003.pdf 20/7/2007 12:46 152 Optimal and Robust Estimation with $w_k \sim (0, Q/T)$ and $v_k \sim (0, R/T)$ white; $x(0) \sim (\bar{x}_0, P_0)$; and $x(0)$ mutually uncorrelated. By using Tables 2.1 and 2.2 we can write the covariance update equations for Equation 3.2 as

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The last two decades have witnessed tremendous developments in the area of H_∞ estimation theory and robust estimation theory, and a great number of papers have been published. There are specific research monographs that deal with various aspects of optimal estimation and robust estimation, as well as their applications 5-7.

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Wang, Zidong 2009-07-10 00:00:00 1. INTRODUCTION The estimation theory (also often called filtering theory) has long been one of the fundamental theories in control systems and

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Optimal and Robust Estimation This is the sampled version of Equation 2.98a, which we can write as $x_{k+1} = A_s x_k + B_s u_k + w_k$ (2.103) $A_s = e^{A\tau}$ $B_s = \int_0^\tau e^{A(\tau-\tau')} B d\tau'$ (2.104) with (2.105) 0 To find the covariance Q_s of the new noise sequence w_k in terms of Q , write $Q_s = \int_0^\tau \int_0^\tau e^{A[(k+1)\tau - \tau']} G w(\tau') w(\sigma)^T G^T e^{A^T [(k+1)\tau - \sigma]} d\tau' d\sigma$ kT

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Abstract: Works by Celik and Abur suggest a weighted least
absolute value state estimation with transformations (WLAV-T)
for attaining insensitiveness of state estimation (SE) to bad
measurements by mitigating the effect of leverage points.

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PART I: OPTIMAL ESTIMATION

This motivates us to consider robust and optimal estimation of the parametric component in semiparametric conditional moment restriction models without nonparametric identification. Our focus is on robust and optimal estimation, while previous studies focus on robust inference; see Chen et al., 2011a , Chen et al., 2011b , Hong, 2017 , Tao, 2014 and Chernozhukov et al. (2015) .

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