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Event-based state estimation of linear dynamic systems ...

SYSTEM STATE ESTIMATE ~III A PRIORI

INFORMATION MEASUREMENT ERROR SOURCES SYSTEM ERROR OPTIMAL ESTIMATION An optimal estimator is a computational algorithm that processes measurements to deduce a minimum error! estimate of the state of a system by utilizing: knowledge of system and measurement dynamics, assumed statistics of

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

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