RLS Wiener Smoother from Randomly Delayed Observations in Linear Discrete-Time Systems (Mathematics Research Developments)

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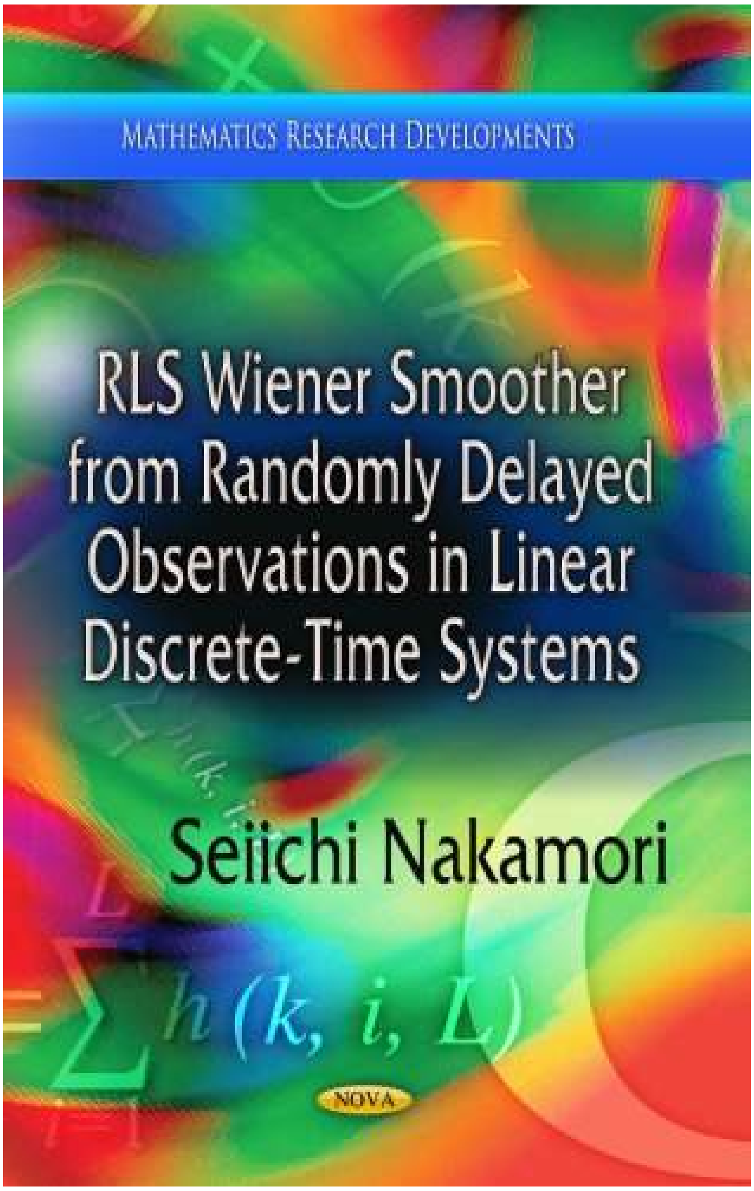

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From Nova Science Pub Inc : RLS Wiener Smoother from Randomly Delayed Observations in Linear Discrete-Time Systems (Mathematics Research Developments) RLS Wiener Smoother from Randomly Delayed Observations in Linear Discrete-Time Systems (Mathematics Research Developments):

In this book the new recursive least squares RLS Wiener filter and fixed point smoother are designed from randomly delayed observed values by one sampling time in linear discrete time stochastic systems The probability is given as a function of time If the conditional probability is not a function of time the length of the derivation for the RLS Wiener estimators becomes shorter than the current RLS Wiener algorithms for the fixed point smoothing and filtering esti

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