Preparation for Extended Abstracts of The 53rd ISCIE International Symposium on Stochastic Systems Theory and Its Applications (SSS'21)

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References

- [1] R. E. Kalman and R. S. Bucy: New Results in linear filtering and prediction, *Trans. ASME, J. Basic Eng.*, 82 D, pp. 95–108, 1960.
- [2] A. H. Jazwinsky: Stochastic Process and Filtering Theory, Academic Press, N.Y., 1970.