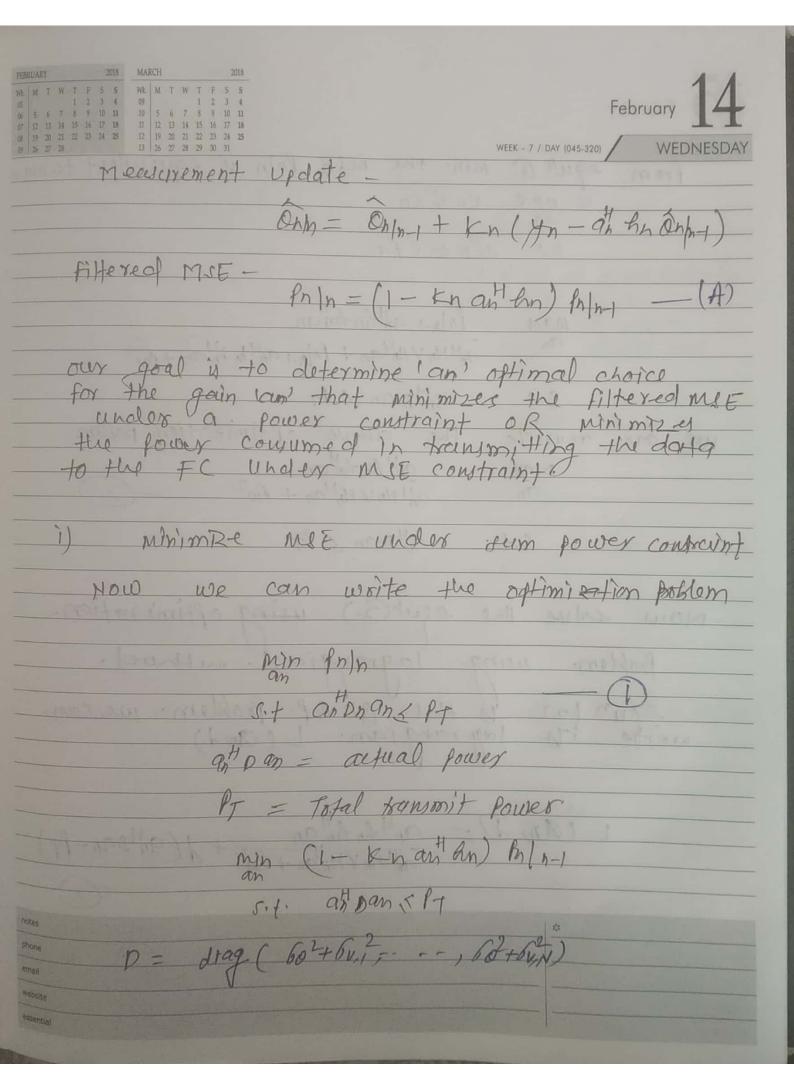
FEBRUARY 2018 MARCH 2018 WK M T W T F 5 S February February February WEEK - 7 / DAY (043-322) MONDAY
Tracking and Estimation using Kalman fitter and conven- optimization.
i) optimal power allocation for parameter tracking
2) minimire ECM
3) multi-missile Ralman filter
1) oftimal forces allocation for farameter tracking -
n min error under fower coustraints
b) Win the Sum transmit fower
system moctel.
On = complex-valued dynamic forameter as a first - order Gauss- Markov Prous
On = & On+ + un
The madurement for ith sensor at time n
Si, n = On + Vi, n
where n denotes the time step of is correlation parameter and un is froust not to zero mean with out var.
nebona On is stationary process with zero mean and var lating in-kie records var lating in-kie



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from equil () min. the mit frin is equivalent max knanthn	to
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an anthornant Pala-1 anth hit an + ow2 S. + and an < PT	
we can rewrite the above of timization froblem Man anthon the an an anthon the an the anthon the	,
Now solve the equh(2) wing offinity to	7.
fooklem. using lagrangian. nuthoel. equin (2) y the ACDF. fooklem. we can write its lagrangian. L cand)	m
L (An) d) - an Han han an an Han V Han an + 60° + 1 (an Dan - 1	PT)
notes phone email website	

FEBRUARY 2018 MARCH 2018
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06 5 6 7 8 9 10 11 10 5 6 7 8 9 10 11 07 12 13 14 15 16 17 18 11 12 13 14 15 16 17 18
08 19 20 21 22 23 24 25 12 19 20 21 22 23 24 25 WEEK - 7 / DAY (047-318) FRIDAY
plugging (as late of) a larger house
The optimum solution of (3) as an
using lagrangian and its ducel.
in equal (2) objective function is monotonically
Incokasing function in the norm of an.
and for the offimal solution, the sum
transmit power constraint should hold the
leguality il. at Dat - PT
Lala!
the closed parm solution of equin (3) is
pricible.
- 100 sq 100
The optimal solution is given by
9# - PT B-1 An
1 hn 105-1hn
B = Hh VHhH + Gw2D
PT
Now the man value of the objective function in (2)
Can be expressed as
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given that by BIhn (2) hit (HVHH) - lan (4)
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