For any notational and conceptual errors, confusions, and clarifications, please refer to my thesis titled "Distributionally Robust State Estimation", published by the National University of Singapore.

The thesis is accessible at GitHub

https://github.com/Spratm-Asleaf/DRSE-PhD-Thesis or from the university's digital data bank

https://scholarbank.nus.edu.sg/handle/10635/229567

You are also invited to contact me via email.

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