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yw 0, then part of the state could be reconstructed exactly from the measurements. While this might sounds easier, we do not know how to solve this problem :). 4) State estimation is "equivalent" to the state feedback problem $\min J = \lim_{t \rightarrow \infty} E x^T B^T W B^T x + u^T D y W D^T y$, for the LTI system $\dot{x} = A x + C^T y + C^T z$, $u = F x$

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