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CRC 9008 C001.pdf 20/7/2007 12:35 18 Optimal and Robust Estimation Example 1.4 Linear Mean-Square Estimation Find the optimal linear mean-square estimate for Example 1.1. To apply Equation 1.51 we need to compute the first and second moments of X and Z .

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$e(t)TCT z Cze(t)$ where $e(t)$ is the state of the LTI system $\dot{e}(t) = (A + FCy)e(t) + (Bw + FDy)w(t)$. Assumptions: a) (A, Cy) is detectable; b) $w(t)$ is a Gaussian zero mean white noise with variance $W > 0$. Solution: As before $J = \text{trace} \{ X(Bw + FDy)W(Bw + FDy)^T \}$. where X is the Gramian $(A + FCy)TX + X(A + FCy)^T + CT z Cz = 0$.

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