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Here, the notation  $\hat{x}_{i|j}$  refers to the state estimate at time  $i$  given information up to and including time  $j$ . The Kalman filter gain  $K_f$  is computed from the solution of a matrix Riccati equation. The controller gain  $K_c$  can be found by constructing a dual Riccati equation, so that the same numerical techniques and software can be used for both calculations.

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