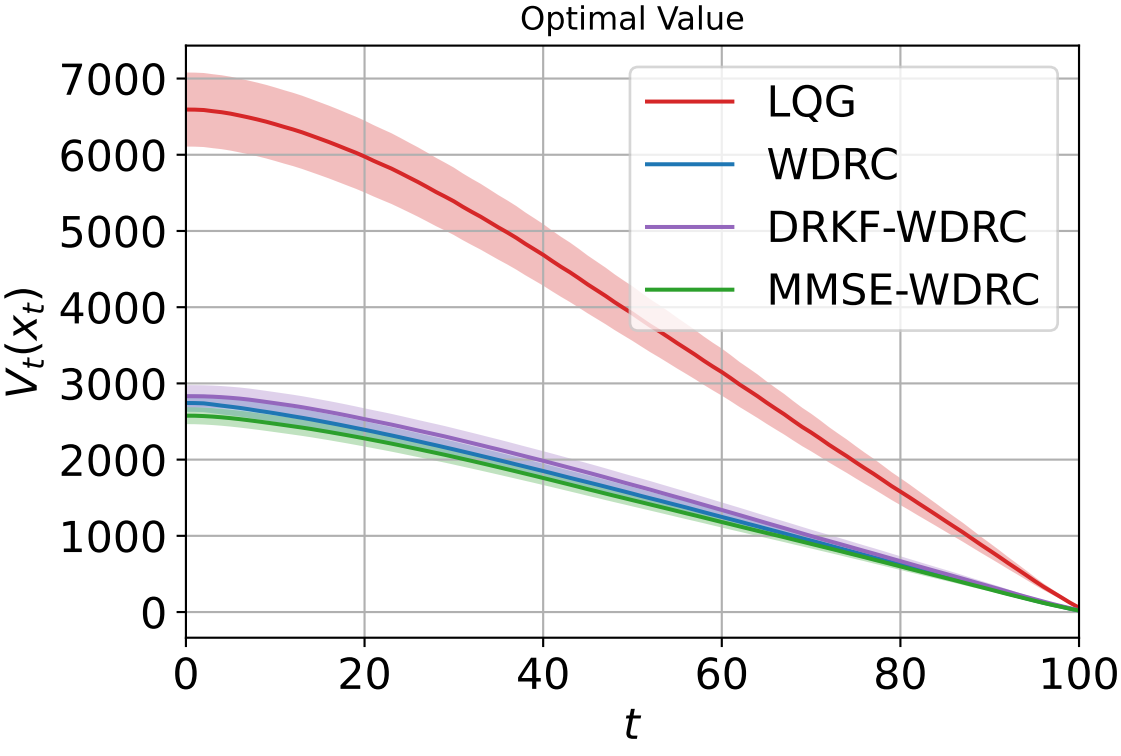
Optimal Value
LQG
WDRC
DRKF-WDRC
MMSE-WDRC
$V_t(x_t)$
t
7000
6000
5000
4000
3000
2000
1000
0
0
20
40
60
80
100