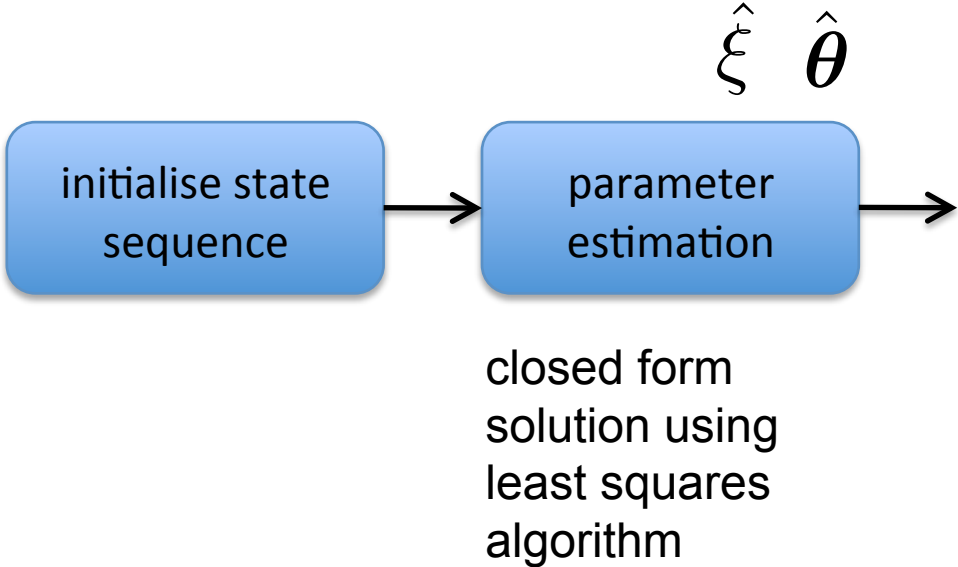


initialise state
sequence



```
graph LR; A[initialise state sequence] --> B[parameter estimation]; B --> C[ ];
```

parameter
estimation

$\hat{\xi}$ $\hat{\theta}$

closed form
solution using
least squares
algorithm