

Filtering

$$dX_t = F(t)X_t dt + C(t)dW_t^X$$
$$dY_t = G(t)X_t dt + dW_t^Y$$

- $Y_t(\omega)$
- $X_t(\omega)$
- pred nrde
- kalman filter - $E(X_t|F_t^Y)(\omega)$

0.0

0.2

0.4

0.6

0.8

1.0

