Course Notes: [Subject Name]

[Your Name]

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Contents

Let's assume an LTI system affected by a certain noise.

$$\begin{cases} x_{t+1} &= Ax_t + Bu_t + Ew_t \\ y_t &= Cx_t + Du_t + Fw_t \end{cases} \tag{1}$$

$$y_t^{\text{true}} - y_t = \epsilon_t \tag{2}$$

$$\text{where } \epsilon_t = f(\eta_t, \varepsilon_t) \tag{3}$$

1 Wasserstein Definition

Let M be the [1]

2 References

References

[1] Zhi Chen, Daniel Kuhn, and Wolfram Wiesemann. Data-driven chance constrained programs over wasserstein balls. *Operations Research*, 72(1):410–424, 2024.