conservative linear unbiased estimation

model: $\boldsymbol{y} = Hx + \boldsymbol{v}, \operatorname{cov}(\boldsymbol{v}) = R \in \mathcal{A}$

estimator: $\hat{\boldsymbol{x}} = K\boldsymbol{y}, KH = I, P \succeq \operatorname{cov}(K\boldsymbol{v})$