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Linear Estimation: The Kalman-Bucy Filter

Mathematics of Kalman-Bucy Filtering. [Peter A Ruymgaart; Tsu T Soong] -- Since their introduction in the mid 1950s, the filtering techniques developed by Kalman, and by Kalman and Bucy have been widely known and widely used in all areas of applied sciences.

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Kalman filter - Wikipedia

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