

correction or better expression

present expression

line

page

26	↑ 12	6. Prove that	5. Prove that
31	↑ 7	$\int_0^\infty \frac{\sin x}{x} dx = \frac{\pi}{2}$	$\int_0^\infty \frac{\sin x}{x} dx = \frac{\pi}{2}$
47	↑ 10	stochastic <u>differential equation</u>	stochastic difference equation
55	↑ 13	an ordinary <u>stochastic differential</u>	an ordinary differential
105	↑ 5	a weakly stationary stochastic	a second order stochastic
113	↑ 5	increments <u>which</u> has the covariance	increments has the covariance
132	↑ 14	For Res $S \geq 0$	For Re $S \geq 0$
133	↑ 3	$\dots 1 > \frac{1}{2} (A_k(s) - A_k(s)) = 0$	$\dots 1 > \frac{1}{2} (A_k(s) - A_k(-s)) > 0$
137	↑ 19	$\frac{1}{2\pi i} \int_{-i\infty}^{i\infty} \frac{\tilde{A}_k(s)A_k(-s)}{A_k(s)A_k(-s)} ds =$	$\frac{1}{2\pi i} \int_{-i\infty}^{i\infty} \frac{\tilde{A}_k(s)\tilde{A}_k(-s)}{A_k(s)A_k(-s)} ds =$
138	↑ 4	$a_0^{n-1} \quad 0 \quad \dots \quad a_3^{n-1} \quad 0$	$a_1^{n-1} \quad 0 \quad \dots \quad a_3^{n-1} \quad 0$
"	↑ 18	$a_{i+1}^k \alpha_k a_{i+2}^k$	$a_{i+1}^k - \alpha_k a_{i+2}^k$
"	↑ 19	$b_{i+1}^k \quad i \text{ even}$	$b_{i+1}^k \quad i \text{ odd}$

$b_{i+1}^k - \beta_k a_{i+1}^k$ i even
 construction \hat{x} will
 in Section 4, we
 into (2.2) and
 $-ay(t) + u(t) + ce(t)$
 $e(t), e(t-1), \dots$
 $z^n + c_1 z^{n-1} + \dots + c_n$
 $\hat{x}(t+h|t) = e^{-\frac{1}{2} \text{tr} h} x(t)$
 $= (2\pi)^{\frac{n}{2}} (\det R_z)^{-\frac{1}{2}} \exp.$
 $\|Z\|^2 = R_x^{-1} R_{xy} R_{xy}^{-1} R_y$

Theorem 3.3

the system given

$b_{i+1}^k - \beta_k a_{i+1}^k$ i odd
 construction x will
 in Section, we
 into (2.1) and
 $-ay(t) + bu(t) + ce(t)$
 $e(t), e(t-1),$
 $z^n + a_1 z^{n-1} + \dots + c_n$
 $\hat{x}(t+h|t) = x(t)$
 $= (2\pi)^{\frac{n}{2}} (\det R_z)^{-1} \exp.$
 $\|Z\|^2 = R_x^{-1} R_{xy} R_{xy}^{-1} R_y$

Theorem 3.2

the signal given

138	+ 21	
143	+ 10	
150	+ 8	
161	+ 18	
"	+ 11	
165	+ 13	
173	eq.(4.11)	
216	+ 6	
220	+ 17	
222	+ 3	
223	+ 12	
230	Fig. 7.2	

$$\{[\phi - K(t)E]P(t)\theta^T + K(t)R_2\} = 0$$

$$-(Q-P)C^T R_2^{-1} P^{-1} \dots$$

Eg (6.20)

Lemma 3.1

conditional expectations given y, commute

$$-L^T(Q_2 + L^T S(t+1)L)Lx$$

$$L(t)Q_2 L^T(t) + Q_1$$

$$+ u^T(S)Q_0 u(S)$$

$$\hat{x}(t) = \hat{x}(t) - x(t)$$

comparisons

Exercise 4.3 of chapter 7

$$\{[\phi - K(t)E]P(t)\theta^T - K(t)R_2\} = 0$$

$$-(Q-P)C^T R_2^{-1} P^{-1} \dots$$

Eg (6.21)

Lemma 3.2

expectations with respect to distribution of y, commute

$$-L^T(Q_2 + \Gamma^T S(t+1)\Gamma)Lx$$

$$L^T(t)Q_2 L(t) + Q_1$$

$$+ u^T(S)Q_2 u(S)$$

$$\hat{x}(t) = x(t) - \hat{x}(t)$$

comparison

Exercise 3 in Section 4 of chapter 7

+ 3

+ 10

+ 13

+ 14

+2~3

+ 18

+ 3

+ 1

+ 3

+ 3

+ 16

232

246

246

257

262

272

"

273

276

279

282