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Synthesis of Filtering in Stochastic Systems on Continuous-Time Memory Observations in the Presence of Anomalous Noises

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Abstract : We have conducted the optimal synthesis of root-mean-squared objective filter to estimate the state vector in the case if within the observation channel with memory the anomalous noises with unknown mathematical expectation are complement in the function of the regular noises. The synthesis has been carried out for linear stochastic systems of continuous-time.

Keywords : mathematical expectation, filtration, anomalous noise, memory
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