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## **PARAMETER ESTIMATION**

Based on the preceding discussion, the

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following parameter estimation problem can be formulated and considered in the subsequent sections. THE GENERAL PARAMETER ESTIMATION PROBLEM: Given measurements  $l_k$   $l_k = \theta^T \phi_k + \epsilon_k$ ;  $k = 1, 2, \dots, N$  (13) where  $E[\epsilon_k] = 0$   $E[\epsilon_k \epsilon_j^T] = R \delta_{kj}$ , estimate the parameters  $\theta$ .

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REFERENCES 1. H. W. Sorenson, Parameter Estimation : Principles and Problems. Marcel Dekker, New York (1980). 2. M. P. Polis, The distributed system parameter identification problem : a survey of recent results, Proceedings of Third IFAC Symposium on Control of Distributed Parameter Systems, pp. 45-58. Pergamon Press, Oxford (1982). 3.

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first used by Czekanowski in 1913 and discovered anew by Sorensen (1948): 2.

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Sorenson's similarity coefficient  $S$ . This index can also be modified to a coefficient of dissimilarity, by taking its inverse: Sorensen's dissimilarity coefficient  $1 - S$  (12.4)

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The last form suggests again a recursive estimation procedure for the determination of the conditional density. It is thus possible to compute filtered and prediction distributions in a forward (filtering) recursion, and then execute a backward recursion with each smoothed distribution  $p(\theta_t | Z_T)$  relying upon the quantities calculated in the forward run and the previous (in reverse time ...

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