

# Fundamentals Of Statistical Signal Processing Estimation Theory Solution Manual

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the dissertation focuses on the steady state solution to the linear estimation and control problems following a pertinent review of linear algebra and computation fundamentals various approaches to solving the matrix riccati equation are examined after reviewing eigenvector decomposition and various iterative algorithms square root doubling algorithms are motivated scattering theory is used to initiate an algebraic derivation of these algorithms and is then extended to provide a pure derivation of several square root algorithms a set of criteria for choosing among these algorithms is presented and examined with empirical evaluations differentiating criteria include sensitivity to repeated closed loop eigenvalues the impact of singular model parameters

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