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In the theory of stochastic processes, the filtering problem is a mathematical model for a number of state estimation problems in signal processing and related fields. The general idea is to establish a "best estimate" for the true value of some system from an incomplete, potentially noisy set of observations on that system. The problem of optimal non-linear filtering was solved by Ruslan L. Stratonovich, see also Harold J. Kushner's work and Moshe Zakai's, who introduced a simplified dynamics f

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theory of stochastic processes and stochastic differential equa tions be used. The book of Wong [5] is the preferred text. Some of this language is summarized in the third section. Wiener and Kalman Filtering In order to introduce the main ideas of non-linear filtering we first consider linear filtering theory. A rather comprehensive

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process that generates the relevant information is not of any particular importance, and call the resulting family a filtration. Now if FX t ⊆ F t holds for every t≥ 0, we say that the process X is adapted to the filtration {F t}, and write {FX t} ⊆ {F t}. 1.3 The Markov property: A stochastic process X is said to be Markovian, if P[X θ ∈ A|FX t] = P[X

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for service) are examples of stochastic jump processes. Our aim here is to develop a theory suitable for studying optimal control of such pro-cesses. In Section 1, martingale theory and stochastic calculus for jump pro-cesses are developed. Gnedenko-Kovalenko [16] introducedpiecewise-linear process. As an example of such a process, consider ...

Lectures on Stochastic Control and Nonlinear Filtering
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