Povzetek

Prva tri poglavja diplomskega dela so priprava. Obravnavajo nekaj izrekov iz matrične teorije in verjetnostnega računa. Četrto poglavje obravnava časovno invarianten Kalmanov filter, tako da ga prevede na problem reševanja diskretne algebraične Riccatijeve enačbe.

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Key Words: stabilizable, controllable, random process, Riccati equation,Kalman filter

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