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Compute the stabilizing state estimation gain F so as to minimize $J := \lim_{T \rightarrow \infty} \frac{1}{T} E \int_0^T e^T(t) T C^T z C z e(t)$ where $e(t)$ is the state of the LTI system $\dot{e}(t) = (A + FCy)e(t) + (Bw + FDy)w(t)$. Assumptions: a) (A, Cy) is detectable; b) $w(t)$ is a Gaussian zero mean white noise with variance $W \succ 0$. Solution: As before $J = \text{trace } X(Bw + FDy)W(Bw + FDy)^T$ where X is the Gramian

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