Boundedness of the Kitanidis Filter for Optimal Robust State Estimation

Qinghua Zhang

Abstract: The Kitanidis filter is a natural extension of the Kalman filter to systems subject to arbitrary disturbances or unknown inputs. Though the optimality of the Kitanidis filter was found for general time varying systems more than 30 years ago, its stability analysis is still limited to time invariant systems, to the author’s knowledge. In the framework of general time varying systems, this paper establishes upper bounds for the error covariance of the Kitanidis filter and for all the auxiliary variables involved in the filter.

Keywords: State estimation, disturbance rejection, stability analysis, unknown input observer, Kalman filter, time varying system.

1. INTRODUCTION

This paper considers linear time varying (LTV) stochastic systems in the form of

\[
\begin{align*}
x_{k+1} &= A_k x_k + B_k u_k + E_k d_k + w_k \quad (1a) \\
y_k &= C_k x_k + v_k, \quad (1b)
\end{align*}
\]

where \(x_k \in \mathbb{R}^n\) is the state, \(y_k \in \mathbb{R}^m\) the output, \(u_k \in \mathbb{R}^p\) the (known) input, \(d_k \in \mathbb{R}^q\) some disturbance (or unknown input), \(w_k \in \mathbb{R}^n\) the state noise of covariance \(Q_k\), \(v_k \in \mathbb{R}^m\) the output noise of covariance \(R_k\), and \(A_k, B_k, C_k, E_k\) are known matrices of appropriate sizes at each discrete time instant \(k = 0, 1, 2, \ldots\).

The disturbance \(d_k\), also known as unknown input, is a totally arbitrary and unknown vector sequence.

In this framework, state estimation is said robust in the sense of being insensitive to the disturbance \(d_k\). Such results are useful for robust prediction (Kitanidis, 1987), for robust control (Ioannou and Sun, 1996), and for fault diagnosis (Chen and Patton, 1999).

The Kitanidis filter (Kitanidis, 1987) provides an optimal solution to this robust state estimation problem, by minimizing an error covariance criterion while being insensitive to the unknown disturbance. It is a natural extension of the classical Kalman filter to systems subject to unknown disturbances. Nevertheless, more than 30 years after the publication of this algorithm, an important piece of the theory is still missing or incomplete: the stability analysis of the Kitanidis filter. The importance of stability analysis is obvious: as a recursive algorithm, the boundedness property guarantees absence of data overflow, and the error dynamics stability ensures the well-behavedness of numerical computations.

The Kitanidis filter (Kitanidis, 1987) has been designed for general LTV (time varying) systems as formulated in (1), and it has been later studied in the same framework (Daronuach and Zasadzinski, 1997). However, when its stability is analyzed, the result reported in the last cited reference is restricted to linear time invariant (LTI) systems.

As this stability analysis is related to transfer functions, it has no obvious generalization to time varying systems. Stability was also considered in early studies on unknown input observers (Yang and Wilde, 1988; Daronuach et al., 1994; Chen and Patton, 1999), but these stability results are all restricted to the LTI (time invariant) case. Indeed, there is a true difficulty to study the stability of time varying systems.

The main purpose of this paper is to establish an upper bound of the error covariance matrix of the Kitanidis filter, in the general framework of LTV systems as formulated in (1). It will also be shown that the Kitanidis filter gain matrix is bounded, as well as all the auxiliary variables involved in the filter. The main idea is to build a non-optimal filter insensitive to the disturbance \(d_k\), for which an upper bound of the error covariance matrix can be first established. Then due to the optimality of the Kitanidis filter, its error covariance matrix cannot be larger, hence its boundedness is established.

Note on notations

In this paper, lower case letters denote scalars and vectors, whereas upper case letters are reserved to matrices. The \(n \times n\) identity matrix is denoted by \(I_n\). For a vector \(v\), its Euclidean norm is denoted by \(\|v\|\). For a matrix \(M\), its matrix-norm induced by the Euclidean vector norm is denoted by \(\|M\|\), which is equal to its largest singular value. For a symmetric positive (semi)-definite matrix \(M\), \(\|M\|\) is also equal to its largest eigenvalue. For a matrix \(M\), the sum of its main diagonal entries is denoted by \(\text{Trace}(M)\). For a random variable vector \(x\), its mathematical expectation is denoted by \(E(x)\), and its covariance matrix by \(\text{Cov}(x)\).

2. PROBLEM FORMULATION

Consider LTV stochastic systems as formulated in (1). Among all recursive linear filters of the form
\[ \hat{x}_{k+1} = A_k \hat{x}_k + B_k u_k + L_{k+1}(y_{k+1} - C_{k+1} A_k \hat{x}_k - C_{k+1} B_k u_k), \]

(2)

with the state estimate \( \hat{x}_k \in \mathbb{R}^n \) and the filter gain matrix \( L_k \in \mathbb{R}^{n \times m} \), the Kitanidis filter, characterized by an optimal gain matrix \( L^*_k \), is the unbiased minimum variance filter, in the sense that

\[ \text{(Optimal gain) } L^*_k = \arg \min_{L_k} \text{Trace Cov}(\hat{x}_k | L_k) \]

(3)

subject to

\[ \text{(Unbiasedness) } E(\hat{x}_k | L_k) = 0, \]

(4)

where the dependence of the filter error

\[ \hat{x}_k \triangleq x_k - \hat{x}_k \]

(5)

on the filter gain matrix is indicated in the notations of error mean (mathematical expectation) \( E(\cdot | L_k) \) and error covariance \( \text{Cov}(\cdot | L_k) \).

Note that the unbiasedness (4) holds despite the disturbance \( d_k \in \mathbb{R}^n \), which is totally unknown and arbitrary, random or not.

The Kitanidis filter, as presented in (Kitanidis, 1987), is given by

\[ \hat{x}_{k+1} = A_k \hat{x}_k + B_k u_k + L_{k+1}(y_{k+1} - C_{k+1} A_k \hat{x}_k - C_{k+1} B_k u_k) \]

(6)

with the optimal gain \( L^*_{k+1} \) recursively computed as

\[ P_{k+1|k} = A_k P_{k|k} A_k^T + Q_k \]

(7a)

\[ \Sigma_{k+1} = C_{k+1} P_{k+1|k} C_{k+1}^T + R_{k+1} \]

(7b)

\[ \Gamma_{k+1} = E_{k} - P_{k+1|k} C_{k+1} \Sigma_{k+1}^{-1} C_{k+1}^T E_{k} \]

(7c)

\[ \Xi_{k+1} = \Sigma_{k+1}^{-1} \]

(7d)

\[ \Lambda_{k+1} = \Gamma_{k+1} - \Xi_{k+1} \]

(7e)

\[ P_{k+1|k+1} = P_{k+1|k} - P_{k+1|k} C_{k+1} \Sigma_{k+1}^{-1} C_{k+1}^T P_{k+1|k} + \Lambda_{k+1} \Xi_{k+1} \Lambda_{k+1}^T \]

(7f)

\[ L^*_{k+1} = P_{k+1|k} C_{k+1} \Sigma_{k+1}^{-1} + \Gamma_{k+1} \Xi_{k+1} E_k C_{k+1} \Sigma_{k+1}^{-1} \]

(7g)

The purpose of this paper is to study the boundedness of the Kitanidis filter, mainly the existence of upper bounds for the error covariance matrix \( P_{k|k} = \text{Cov}(\hat{x}_k | L_k) \) and for the Kitanidis gain matrix \( L^*_k \). The reported results will also ensure that all the auxiliary variables involved in the filter are bounded, under easy to check conditions.

3. BOUNDEDNESS OF A NON-OPTIMAL FILTER

The main idea for establishing an upper bound of the error covariance matrix \( P_{k|k} = \text{Cov}(\hat{x}_k | L_k) \) is to build a non-optimal filter, corresponding to a gain matrix \( L_k \), such that it is easier to establish an upper bound of the error covariance \( \text{Cov}(\hat{x}_k | L_k) \). Then an upper bound of \( P_{k|k} \) will be obtained through \( \text{Trace Cov}(\hat{x}_k | L_k) \).

3.1 Assumptions

The results of this paper will be based on some assumptions.

Basic assumptions.

(i) \( A_k, B_k, C_k, E_k \) are bounded matrix sequences for all \( k \geq 0 \).

(ii) The initial state \( x_0 \in \mathbb{R}^n \) is a random vector following the Gaussian distribution \( \mathcal{N}(x_0, P_0) \), with a mean vector \( x_0 \) and a positive definite covariance matrix \( P_0 \).

(iii) \( w_k \) and \( v_k \) are zero mean white Gaussian noises independent of each other and of \( x_0 \), with bounded covariance matrices \( \text{E}(w_k w_k^T) = Q_k \) and \( \text{E}(v_k v_k^T) = R_k \) for all \( k \geq 0 \). The inverse matrix \( R_k^{-1} \) is also bounded for all \( k \geq 0 \).

These assumptions are usually made in the classical LTV system Kalman filter theory, apart from the involved matrix \( E_k \) that did not exist in the classical case.

Disturbance subspace assumption

(iv) For all \( k \geq 0 \), the matrix product \( C_{k+1} E_k \) has a full column rank and a bounded Moore-Penrose inverse.

This assumption is for the purpose of reliable rejection of disturbances.

3.2 Building a non-optimal filter

For the purpose of bounding the error covariance matrix of the (optimal) Kitanidis filter, let us build a non-optimal filter corresponding to a gain matrix \( L_k \), satisfying the following requirements:

- \( L_k \) is bounded for all \( k \geq 0 \).
- \( L_k \) leads to an unbiased filter, i.e., \( E(\hat{x}_k | L_k) = 0 \).
- \( L_k \) is simple enough so that an upper bound for the resulting filter error covariance matrix \( \text{Cov}(\hat{x}_k | L_k) \) can be established.

The construction of \( L_k \) presented below consists of two components, the first one ensuring the unbiasedness of the filter, and the second one stabilizing the filter error dynamics. This construction may appear complex, but the result will indeed satisfy the above requirements, as analyzed in the following subsection.

First define a matrix sequence, for \( k \geq 0 \),

\[ G_{k+1} \triangleq E_k [(C_{k+1} E_k)^T (C_{k+1} E_k)]^{-1} (C_{k+1} E_k)^T, \]

(8)

which exists and is bounded due to Assumptions (i) and (iv). This first component of \( L_k \) will ensure the unbiasedness of the filter.

In order to build a second component of \( L_k \) stabilizing the filter error dynamics, consider the auxiliary stochastic system

\[ \bar{x}_{k+1} = \bar{A}_k \bar{x}_k + \bar{w}_k \]

(9a)

\[ \bar{y}_k = C_k \bar{x}_k + \bar{v}_k \]

(9b)

where \( \bar{x}_k \in \mathbb{R}^n \) is the state, \( \bar{y}_k \in \mathbb{R}^m \) the output, \( \bar{w}_k \in \mathbb{R}^n \) and \( \bar{v}_k \in \mathbb{R}^m \) are Gaussian white noises with

\[ \text{Cov}(\bar{w}_k) = I_n \]

(10a)

\[ \text{Cov}(\bar{v}_k) = I_n \]

(10b)

The state transition matrix in (9a) is defined as

\[ \bar{A}_k \triangleq (I_n - G_{k+1} C_{k+1}) A_k, \]

(11)

which is bounded, since \( G_{k+1}, C_{k+1}, A_k \) are all bounded.
Note that the matrices $A_k, C_k, E_k$ appearing in (8), (9), (11) are the same as in (1).

Apply the classical Kalman filter to system (9), resulting in

$$\dot{\hat{x}}_{k+1|k} = \hat{A}_k \hat{x}_{k|k}$$
$$\dot{\hat{y}}_{k+1} = y_{k+1} - C_{k+1} \hat{x}_{k+1|k}$$
$$\hat{x}_{k+1|k+1} = \hat{x}_{k+1|k} + K_{k+1} \dot{\hat{y}}_{k+1}.$$  
(12a) (12b) (12c)

The Kalman gain $K_k$ is recursively computed by

$$\hat{P}_{k+1|k} = A_k \hat{P}_{k|k} \hat{A}_k^T + I_n$$
$$\hat{\Sigma}_{k+1} = C_{k+1} \hat{P}_{k+1|k} C_{k+1}^T + I_m$$
$$K_{k+1} = \hat{P}_{k+1|k} C_{k+1} (C_{k+1}^T \hat{\Sigma}_{k+1}^{-1})$$
$$\hat{P}_{k+1|k+1} = (I_n - K_{k+1} C_{k+1}) \hat{P}_{k+1|k}.$$  
(13a) (13b) (13c) (13d)

A non-optimal gain $L_k = \bar{L}_k$ of the linear filter (2) is then built, for $k = 0, 1, 2, \ldots$, as

$$\bar{L}_k \triangleq G_k + K_k = K_k C_k G_k.$$  
(14)

### 3.3 Analysis of the non-optimal filter

One more assumption is needed in this analysis.

**Observability assumption.**

(v) The matrix sequence pair $[\bar{A}_k, C_k]$ is uniformly completely observable.

The uniform complete observability is defined with the aid of Gramian matrix. See (Kalman, 1963; Jazwinski, 1970; Moore and Anderson, 1980).

Notice that this observability assumption involves the matrix $A_k$ depending on $G_k$, which in turn depends on $E_k$. Like in the classical Kalman filter theory for time varying systems, if the involved time varying matrices are known in advance (typically constant or periodical), then this assumption can be checked in advance, otherwise it has to be checked in real time (e.g. for linear parameter varying systems).

### Proposition 1.

The time varying gain matrix $\bar{L}_k$ defined in (14) is bounded for all $k \geq 0$.  

**Proof.**

The boundedness of the first term $G_k$ is trivially due to Assumptions (i) and (iv), whereas the boundedness of $K_k$ relies on the classical Kalman filter theory, as explained in the following.

Under Assumption (i), the boundedness of $G_k$ implies that the matrix $\bar{A}_k$ defined in (11) is also bounded.

The matrix $K_k$ is the gain of the classical Kalman filter applied to system (9), as expressed in (12) and (13). According to (Moore and Anderson, 1980), the boundedness of the Kalman filter is ensured by the boundedness of the involved matrices, under uniform complete observability and controllability (regarding the state noise) conditions. In the present case of the auxiliary system (9), the uniform complete observability of the matrix pair $[\bar{A}_k, C_k]$ is ensured by Assumption (v), whereas the uniform complete controllability of the matrix pair $[\bar{A}_k, I_n]$ holds trivially with the state noise covariance $\text{Cov}(\bar{w}_k) = I_n$. In particular, the Kalman gain $K_k$ is bounded, according to (Moore and Anderson, 1980). The matrix $\bar{L}_k$ defined in (14) is then also bounded, by simply reminding that $C_k$ is assumed bounded in Assumption (i).

**Remark** that, in the proof above, the boundedness of $K_k$ is based on the results of (Moore and Anderson, 1980), which do not require an invertible state transition matrix, in contrary to those of (Deyst Jr and Price, 1968; Jazwinski, 1970). Indeed, in the case of the auxiliary system (9), the state transition matrix $\bar{A}_k$ defined in (11) is always singular.

### Proposition 2.

The gain matrix $\bar{L}_k$ defined in (14) satisfies

$$I_n - \bar{L}_{k+1} C_{k+1} E_k = 0.$$  
(15)

**Proof.**

It is straightforward to check that

$$I_n - \bar{L}_{k+1} C_{k+1} E_k = E_k - (G_{k+1} + K_{k+1} - K_{k+1} C_{k+1} G_{k+1}) C_{k+1} E_k$$
$$= E_k - K_{k+1} C_{k+1} E_k - (I_n - K_{k+1} C_{k+1}) G_{k+1} C_{k+1} E_k$$
$$= E_k - K_{k+1} C_{k+1} E_k - (I_n - K_{k+1} C_{k+1}) E_k \times$$
$$[(C_{k+1} E_k) (C_{k+1} E_k)]^{-1} (C_{k+1} E_k) (C_{k+1} E_k)$$
$$= E_k - K_{k+1} C_{k+1} E_k - (I_n - K_{k+1} C_{k+1}) E_k$$
$$= 0.$$  

This property of $\bar{L}_k$ is essential for the unbiasedness of the linear filter (2) with the gain matrix $L_k = \bar{L}_k$, as shown in the following proposition.

### Proposition 3.

In the linear filter (2), let the gain matrix $L_k = \bar{L}_k$ as defined in (14). Then this filter applied to system (1), with the initialization $\bar{x}_0 = E(x_0)$, is unbiased, despite the arbitrary disturbance $d_k$ (or unknown input) affecting system (1).

**Proof.**

First consider the linear filter (2) with any gain matrix $L_k \in \mathbb{R}^{n \times m}$. It is straightforward to check that the filter error $\bar{x}_k$, as defined in (5), satisfies

$$\bar{x}_{k+1} = (I_n - L_{k+1} C_{k+1}) A_k \bar{x}_k + (I_n - L_{k+1} C_{k+1}) E_k d_k$$
$$+ (I_n - L_{k+1} C_{k+1}) w_k - L_{k+1} v_{k+1}.$$  
(16)

With the particular gain $L_k = \bar{L}_k$ satisfying (15), the term involving the disturbance $d_k$ disappears from (16). In this case,

$$\bar{x}_{k+1} = (I_n - L_{k+1} C_{k+1}) A_k \bar{x}_k$$
$$+ (I_n - L_{k+1} C_{k+1}) w_k - \bar{L}_{k+1} v_{k+1}.$$  
(17)

Assumption (iii) then leads to

$$E(\bar{x}_{k+1}) = (I_n - L_{k+1} C_{k+1}) A_k E(\bar{x}_k).$$  
(18)

The initialization $\bar{x}_0 = E(x_0)$ implies

$$E(\bar{x}_0) = E(x_0 - \bar{x}_0) = E(x_0) - \bar{x}_0 = 0.$$  
(19)

It then recursively follows from (18) that $E(\bar{x}_k) = 0$ for all $k \geq 0$.  

2366
It is thus established that the linear filter (2) with $L_k = \bar{L}_k$ is unbiased. 

**Proposition 4.** In the linear filter (2), let the gain matrix $L_k = \bar{L}_k$ as defined in (14). Then this filter applied to system (1) has a bounded error covariance matrix, i.e., there exists some positive constant $\rho$ such that, for all $k \geq 0$,

$$\|\text{Cov}(\tilde{x}_k | \bar{L}_k)\| \leq \rho. \quad (20)$$

**Proof.** Let us first study the error system of the classical Kalman filter (12) applied to the auxiliary system (9). More specifically, let

$$\tilde{x}_{k|k} \triangleq \tilde{x}_k - \tilde{x}_{k|k} \quad (21)$$

where $\tilde{x}_k$ is governed by (9a) and $\tilde{x}_{k|k}$ computed with (12), both recursively. After some computations combining (9) and (12), the recursive equation governing $\tilde{x}_{k|k}$ writes:

$$\tilde{x}_{k+1|k+1} = (I_n - K_k + 1 C_{k+1}) \tilde{x}_{k|k} + (I_n - K_k + 1 C_{k+1}) w_k - K_k + 1 \tilde{v}_{k+1}. \quad (22)$$

According to (Proposition 2), the covariance matrix $P_{k+1|k}$ of the error system (22) is exponentially stable, in the sense that there exist two positive constants $\alpha$ and $\beta$ such that

$$\|A_k - 1 A_{k-2} \cdots A_{k}\| \leq \alpha \rho^\beta (l-k), \quad (23)$$

with the notation

$$A_k \triangleq (I_n - K_k + 1 C_{k+1}) \bar{A}. \quad (24)$$

Now consider the error system of the linear filter (2) with $L_k = \bar{L}_k$. Its equation was already written in (17). Let us copy it here for ease of reading:

$$\tilde{x}_{k+1} = (I_n - \bar{L}_{k+1} C_{k+1}) A_k \tilde{x}_k + (I_n - \bar{L}_{k+1} C_{k+1}) w_k - \bar{L}_{k+1} \tilde{v}_{k+1}. \quad (25)$$

It turns out that the state transition matrix $(I_n - \bar{L}_{k+1} C_{k+1}) A_k$ of this error system is equal to the matrix $A_k$ defined in (24). To check this fact, compute, on the one hand

$$(I_n - \bar{L}_{k+1} C_{k+1}) A_k = (I_n - G_k + 1 + K_k + 1 - K_k + 1 C_k + 1 G_{k+1} + 1) A_k \quad (26)$$

and on the other hand,

$$A_k = (I_n - K_k + 1 C_{k+1}) \bar{A}_k = (I_n - G_k + 1 C_{k+1} - K_k + 1 C_{k+1} + K_k + 1 C_{k+1} + 1) A_k \quad (27)$$

Hence indeed $(I_n - \bar{L}_{k+1} C_{k+1}) A_k = A_k$. The error dynamics equation (25) is then rewritten as

$$\tilde{x}_{k+1} = \bar{A}_k \tilde{x}_k + \mu_k, \quad (31)$$

with

$$\mu_k \triangleq (I_n - \bar{L}_{k+1} C_{k+1}) w_k - \bar{L}_{k+1} \tilde{v}_{k+1}. \quad (32)$$

As $w_k$ and $\tilde{v}_k$ are both zero mean white noises independent of each other with bounded covariance matrices,

$$E(\mu_k \mu_k^T) = 0 \quad (33)$$

for any pair of positive integers $k \neq l$, though $\mu_k$ involves $w_k$ and $\tilde{v}_{k+1}$ corresponding to two different time instants. Hence $\mu_k$ is a zero mean white noise. The covariance matrix $\text{Cov}(\mu_k)$ is bounded, since in (32) $\bar{L}_{k+1}$ is bounded according to Proposition 1.

The error dynamics system (31) is exponentially stable, according to (23). It is driven by a zero mean white noise $\mu_k$ of bounded covariance. Therefore, the covariance matrix of the state of system (31), namely $\text{Cov}(\tilde{x}_k)$, is bounded.

4. BOUNDEDNESS OF THE KITANIDIS FILTER

The main result of this paper is stated in the following proposition.

**Proposition 5.** Under Assumptions (i)-(v), the covariance matrix $P_{k|k} = \text{Cov}(\tilde{x}_k)$ of the Kitanidis filter (6) is bounded for all $k \geq 0$, so is the Kitanidis gain matrix $L_k$.

**Proof.** The Kitanidis filter (6) is a particular case of the general filter (2) with the optimal gain matrix $L_k = L_k^*$. By the definition of $L_k^*$ in (3),

$$\text{Trace} \, \text{Cov}(\tilde{x}_k | L_k^*) \leq \text{Trace} \, \text{Cov}(\tilde{x}_k | L_k) \quad (34)$$

for any gain $L_k \in \mathbb{R}^{n \times m}$ corresponding to an unbiased filter (2), and in particular for $L_k = \bar{L}_k$:

$$\text{Trace} \, \text{Cov}(\tilde{x}_k | L_k^*) \leq \text{Trace} \, \text{Cov}(\tilde{x}_k | L_k). \quad (35)$$

For any symmetric positive (semi)-definite matrix $M \in \mathbb{R}^{n \times n}$, the matrix norm (induced by the Euclidean vector norm) $\|M\|$ is equal to the largest eigenvalue of $M$, whereas $\text{Trace}(M)$ is equal to the sum of the $n$ eigenvalues of $M$, which are all positive or zero. Therefore

$$\text{Trace}(M) \leq n \|M\| \quad (36)$$

$$\|M\| \leq \text{Trace}(M). \quad (37)$$

Then,

$$\text{Trace} \, \text{Cov}(\tilde{x}_k | L_k^*) \leq \text{Trace} \, \text{Cov}(\tilde{x}_k | L_k) \quad (38)$$

$$\leq n \|\text{Cov}(\tilde{x}_k | L_k)\| \quad (39)$$

$$\leq n \rho. \quad (40)$$

where $\rho$ is an upper bound of $\|\text{Cov}(\tilde{x}_k | L_k)\|$, according to Proposition 4.

Applying (37) then yields

$$\|\text{Cov}(\tilde{x}_k | L_k^*)\| \leq \text{Trace} \, \text{Cov}(\tilde{x}_k | L_k^*) \quad (41)$$

$$\leq n \rho. \quad (42)$$

It is thus established that the trace and the matrix norm of the error covariance of the Kitanidis filter $P_{k|k} = \text{Cov}(\tilde{x}_k | L_k^*)$ are both bounded.

Then it is straightforward to check that, under Assumptions (i)-(v), the Kitanidis gain $L_k^*$ and the auxiliary variables involved in the filter recursions (7), namely, $K_{k+1|k}, \Sigma_{k+1}, \Gamma_{k+1}, \Xi_{k+1}, \Lambda_{k+1}$, are all bounded.
5. CONCLUSION

It has been established in this paper that the error covariance of the Kitanidis filter is bounded, so are the Kitanidis gain matrix and all the auxiliary variables involved in the filter recursive computations. Algorithm boundedness is of prime importance for real time applications.

REFERENCES

Chen, J. and Patton, R. (1999). Robust Model-Based Fault Diagnosis for Dynamic Systems. Kluwer, Boston.

Darouach, M. and Zasadzinski, M. (1997). Unbiased minimum variance estimation for systems with unknown exogenous inputs. Automatica, 33(4), 717–719.

Darouach, M., Zasadzinski, M., and Xu., S.J. (1994). Full-order observers for linear systems with unknown inputs. IEEE Transactions on Automatic Control, 39(3), 606–609.

Deyst Jr, J.J. and Price, C.F. (1968). Conditions for asymptotic stability of the discrete minimum-variance linear estimator. IEEE Transactions on Automatic Control, 13(6), 702–705.

Ioannou, P. and Sun, J. (1996). Robust Adaptive Control. Prentice Hall.

Jazwinski, A.H. (1970). Stochastic Processes and Filtering Theory, volume 64 of Mathematics in Science and Engineering. Academic Press, New York.

Kalman, R.E. (1963). New methods in Wiener filtering theory. In J.L. Bogdanoff and F. Kozin (eds.), Proceedings of the First Symposium on Engineering Applications of Random Function Theory and Probability. John Wiley & Sons, New York.

Kitanidis, P.K. (1987). Unbiased minimum variance linear state estimation. Automatica, 23(6), 775–778.

Moore, J.B. and Anderson, B.D.O. (1980). Coping with singular transition matrices in estimation and control stability theory. International Journal of Control, 31(3), 571–586.

Yang, F. and Wilde, R. (1988). Observers for linear systems with unknown inputs. IEEE Transactions on Automatic Control, 33(7), 677–681.