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$$\hat{x}_{T+1} = E[x_{T+1} | y_0, \dots, y_T] \quad (3)$$
 
$$P_{T+1} = E[(x_{T+1} - \hat{x}_{T+1})(x_{T+1} - \hat{x}_{T+1})^T] \quad (4)$$
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$$\begin{aligned} \dot{x} &= Ax + Bu + w \\ y &= Cx + v \end{aligned}$$
 (1) Where  $w$  and  $v$  are zero mean white noise processes with covariances  $Q$  and  $R$  respectively. The variable definitions and dimensions are detailed in Table 1. Table 1.

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