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Compute the stabilizing state estimation gain F so as to minimize $J := \lim_{t \rightarrow \infty} \int_0^t E \|e(t)\|^2 dt$ where $e(t)$ is the state of the LTI system $e'(t) = (A + FCy)e(t) + (Bw + FDy)w(t)$. Assumptions: a) (A, Cy) is detectable; b) $w(t)$ is a Gaussian zero mean white noise with variance $W \succ 0$. Solution: As before $J = \text{trace } X(Bw + FDy)W(Bw + FDy)'$ where X is the Gramian

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The lower right term in the matrix of (1.60) is missing a forward-slash. 12. The second equation in Equation (1.62) on p. 16 should state that the partial of $x^T A$ is equal to $A^T x$. 13. t terms are missing from the second matrix in Equation (1.73).

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