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**PROBLEM:** Given measurements  $l_k$   $l_k =$   
 $!!k (\sim) + IA; k = 1, 2, \dots, N$  (13) where  $E [IA$   
 $I = 0 E (IA, !j1 = R 8 k j$ , estimate the  
parameters  $\sim$ .

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REFERENCES 1. H. W. Sorenson,

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Uncertainties in parameter estimation: the inverse problem ...

first used by Czekanowski in 1913 and discovered anew by Sorensen (1948): 2. S. 2. a S a bc = ++ (12.3) where . S. S = Sorensen ' s similarity coefficient . This index can also be modified to a coefficient

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of dissimilarity by taking its inverse:  
Sorensen's dissimilarity coefficient  $1 - S$   
s (12.4)

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Physical Description. xi, 382 p. : ill. ; 24 cm. Series. Control and systems theory ; v. 9; Control and systems theory ; v. 9. Subjects. Estimation theory. Stochastic processes. Stochastic systems.

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Sorenson, H. W., 1980, Parameter Estimation—Principles and Problems, Marcel Dekker Inc. 18. Starling, K. E., 1985, “ Compressibility and Supercompressibility for Natural Gas and Other Hydrocarbon Gases, ” AGA Transmission Measurement Committee

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Evaluating the Effective Friction Factor and Overall Heat ...

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of a limited number of measurements over the spatial domain that guarantees the best estimates of the system parameters.

Optimal measurement locations for parameter estimation of ...

Statistical Inference, Model & Estimation.

Recall, a statistical inference aims at

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learning characteristics of the population from a sample; the population characteristics are parameters and sample characteristics are statistics.. A statistical model is a representation of a complex phenomena that generated the data.. It has mathematical formulations that describe relationships between random ...

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Harold W. Sorenson, (1980) "Parameter Estimation: Principles and Problems", Marcel Dekker. Anders Hald, Chapter: "Gauss's Derivation of the Normal Distribution and the Method of



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Least Squares, 1809", Book: "A History of Parametric Statistical Inference from Bernoulli to Fisher, 1713--1935", (2007), Springer New York, pages=55 – 61, ISBN 978-0-387-46409-1 .

Maximum a posteriori estimation -  
Wikipedia

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DESCRIPTION PARAMETER

ESTIMATION I & II

The last form suggests again a recursive estimation procedure for the determination of the conditional density. It is thus possible to compute filtered and

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prediction distributions in a forward (filtering) recursion, and then execute a backward recursion with each smoothed distribution  $p(x_t | Z_T)$  relying upon the quantities calculated in the forward run and the previous (in reverse time ...

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