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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. terms are missing from the second matrix in
Equation (1.73).

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Compute the stabilizing state estimation gain F so as to
minimize $J := \lim_{t \rightarrow \infty} \int_0^t e^T(t) T C^T z C z e(t)$ where $e(t)$ is the state
of the LTI system $\dot{e}(t) = (A + FC)y e(t) + (Bw + FDy)w(t)$.
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