ON SEQUENTIAL ESTIMATION OF PARAMETERS OF CONTINUOUS GAUSSIAN MARKOV PROCESSES

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Abstract: Assuming that the mean function of a continuous Gaussian Markov process y is of the form $m(t) = \theta\varphi(t) + \psi(t)$, we give admissible, minimax and minimum variance unbiased sequential plans for estimation of θ. For a parameter of the covariance function of y, parallel results are presented.

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