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As was discussed in Chapter 7, Luenberger observers often exacerbate sensor-noise problems. While some authors have described uses of observers to reduce noise, in many cases the observer will have the opposite effect.

Luenberger Observer - an overview | ScienceDirect Topics

INVESTMENT SCIENCE SECOND EDITION DAVID G.LUENBERGER, STANFORD UNIVERSITY New York Oxford OXFORD UNIVERSITY PRESS. CONTENTS PREFACE xxi Chapter 1 INTRODUCTION _ 1 1.1 Cash Flows 2 1.2 Investments and Markets 3 The Comparison Principle 4 Arbitrage 4 Dynamics 5 Risk Aversion 5 1.3 Typical Investment Problems 6 Pricing 6 Hedging 7 Risk Assessment ...

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End-of-chapter problems constitute a major component of this book and come in two basic varieties. The first consists of miscellaneous mathematical ... Professor Luenberger is a Fellow of the Institute of Electrical and Electronics Engineers and recipient of the 1990 Bode Lecture Award. His

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