Lectures: 6.433/6.435 Recursive Estimation and System Identification.

April 1: Least Squares Smoothing (Chapter 10)

April 3, April 8, April 10:
- Canonical Spectral Factorization Chapters 6, 7, 8
- Wiener Theory for Scalar Processes
- Recursive Wiener Filtering
- System Theory Approach to Rational Spectral Factorization
- Asymptotic Behaviour of Kalman Filters Chapter 14.

(May need Additional Lecture ∄: Note all 2 hr. lectures)