6.433 Recursive Estimation6.435 System Identification

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Problem Set 4

All from Kailath, Sayed, Hassibi:

- 1. Exercise 5.3, 5.4, 5.5, 5.6
- 2. Read Section 5.4 Forward and Backward
- 3. Markovian Models
- 4. Exercise 5.10