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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  $A^T$ . 13.

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$\dot{e}(t) = (A + FCy)e(t) + (Bw + FDy)w(t)$ . Assumptions: a)  $(A, Cy)$  is detectable; b)  $w(t)$  is a Gaussian zero mean white noise with variance  $W$ . Solution: As before  $J = \text{trace } X(Bw + FDy)W(Bw + FDy)^T$  where  $X$  is the Gramian

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