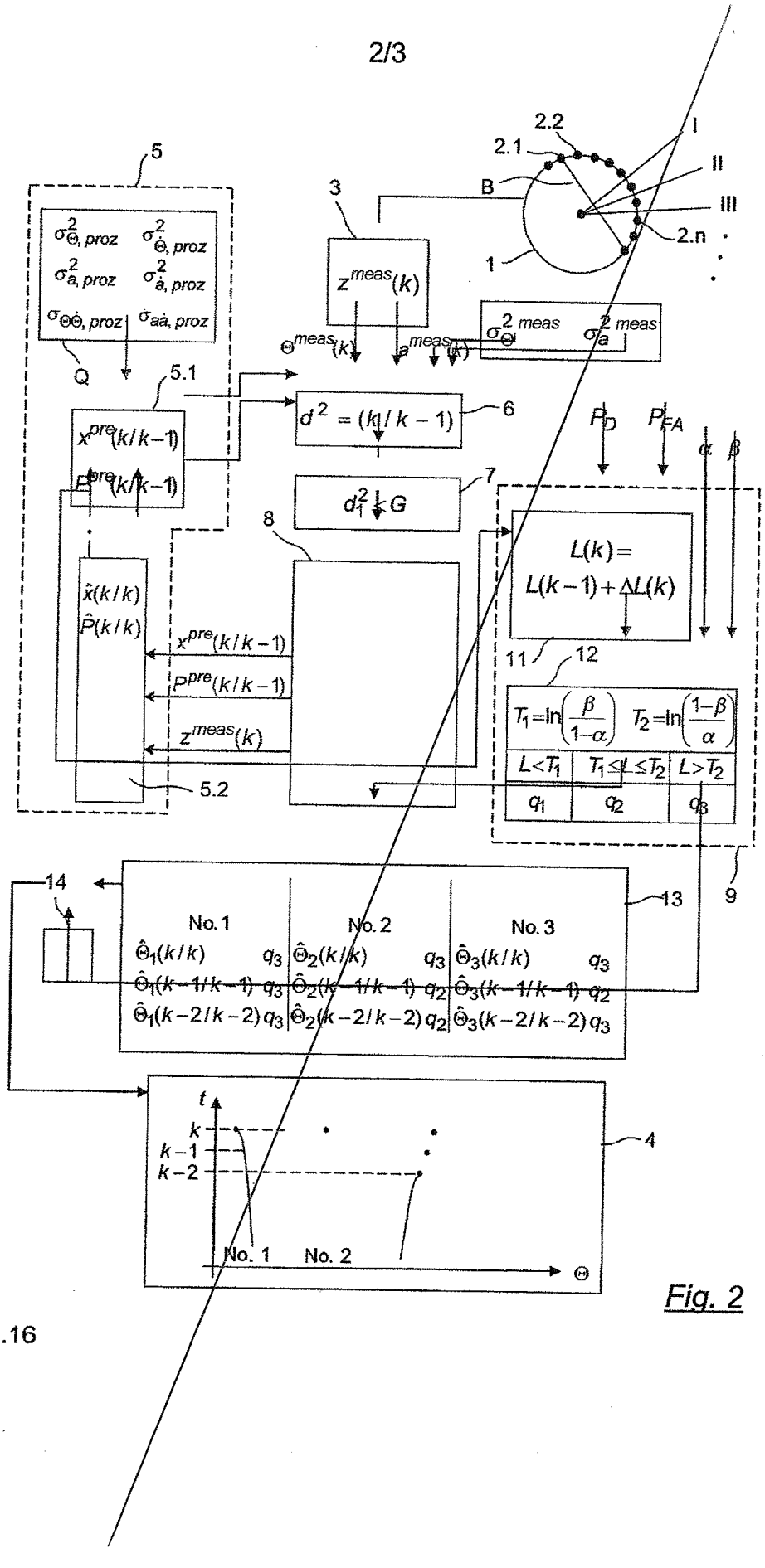

2.2
2.1
I
II
III
2.n
B
1
3
5
$z^{meas}(k)$
$\Theta^{meas}(k)$
$\dot{\Theta}^{meas}(k)$
$\sigma^2_{\Theta,meas}$
$\sigma^2_{\dot{\Theta},meas}$
$\sigma^2_{\Theta\dot{\Theta},proz}$
$\sigma^2_{\dot{\Theta},proz}$
$\sigma^2_{a,proz}$
$\sigma^2_{\dot{a},proz}$
$\sigma_{a\dot{a},proz}$
Q
5.1
$x^{pre}(k/k-1)$
$P^{pre}(k/k-1)$
$d^2 = (k_1/k-1)$
6
$d_1^2 \lessgtr G$
7
8
P_D
P_{FA}
α
β
$L(k) = L(k-1) + \Delta L(k)$
11
12
$T_1 = \ln\left(\frac{\beta}{1-\alpha}\right)$
$T_2 = \ln\left(\frac{1-\beta}{\alpha}\right)$
$L<T_1$
$T_1 \leq L \leq T_2$
$L>T_2$
q_1
q_2
q_3
$\hat{x}(k/k)$
$\hat{P}(k/k)$
5.2
9
14
13
No. 1
No. 2
No. 3
$\hat{\Theta}_1(k/k)$ q_3
$\hat{\Theta}_2(k/k)$ q_3
$\hat{\Theta}_3(k/k)$ q_3
$\hat{\Theta}_1(k-1/k-1)$ q_3
$\hat{\Theta}_2(k-1/k-1)$ q_2
$\hat{\Theta}_3(k-1/k-1)$ q_2
$\hat{\Theta}_1(k-2/k-2)$ q_3
$\hat{\Theta}_2(k-2/k-2)$ q_2
$\hat{\Theta}_3(k-2/k-2)$ q_3
t
k
k-1
k-2
No. 1
No. 2
Θ
4

Fig. 2

208.16

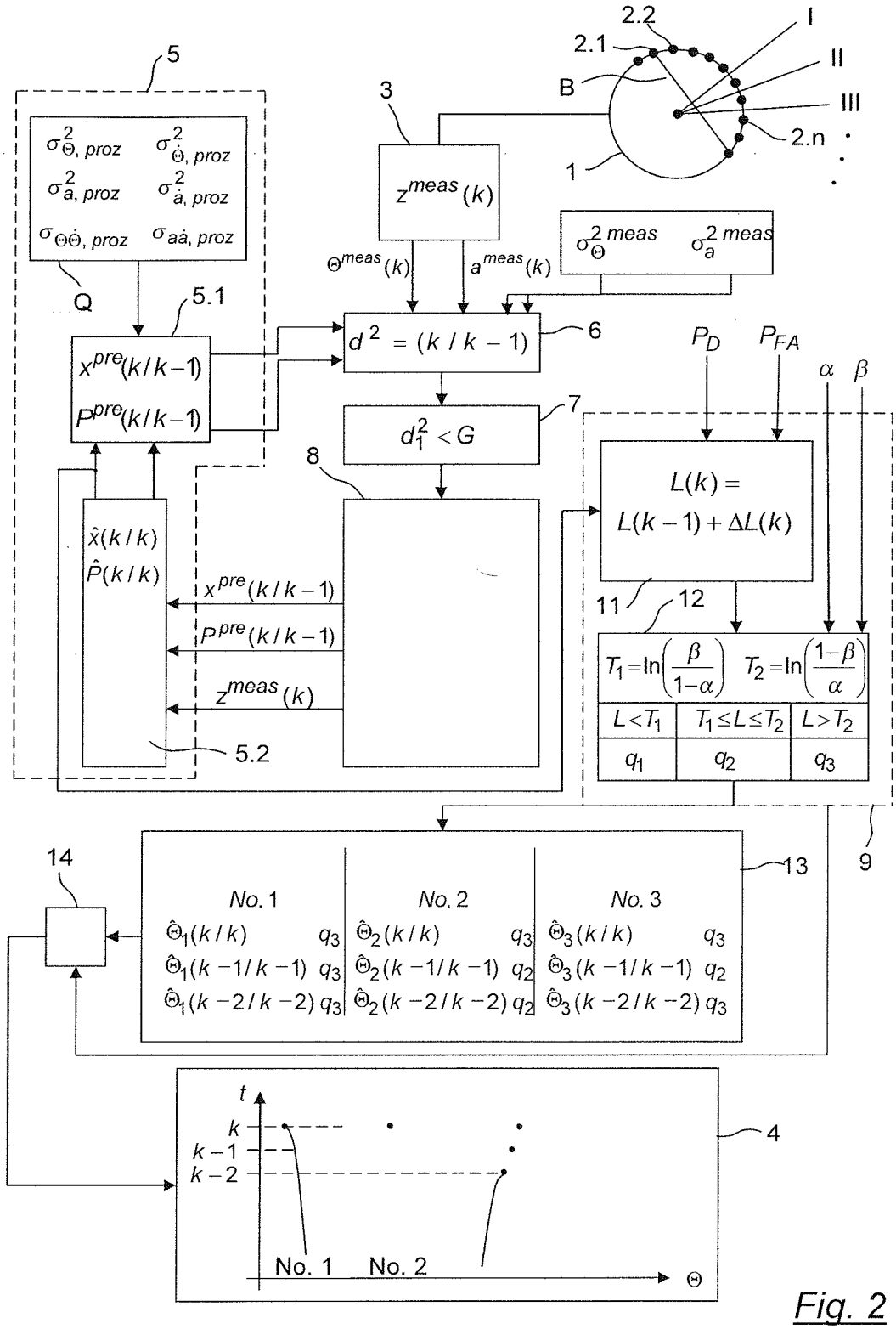

2.2
I
2.1
II
B
III
2.n
1
3
5
$\sigma^2_{\Theta,\,proz}$ $\sigma^2_{\dot\Theta,\,proz}$
$\sigma^2_{a,\,proz}$ $\sigma^2_{\dot a,\,proz}$
$\sigma_{\Theta\dot\Theta,\,proz}$ $\sigma_{a\dot a,\,proz}$
Q
5.1
$z^{meas}(k)$
$\Theta^{meas}(k)$
$a^{meas}(k)$
$\sigma^{2\,meas}_{\Theta}$ $\sigma^{2\,meas}_{a}$
$x^{pre}(k/k-1)$
$P^{pre}(k/k-1)$
$d^2 = (k/k-1)$
6
P_D P_{FA} α β
$d_1^2 < G$
7
8
$\hat x(k/k)$
$\hat P(k/k)$
$x^{pre}(k/k-1)$
$P^{pre}(k/k-1)$
$z^{meas}(k)$
5.2
$L(k) = L(k-1) + \Delta L(k)$
11
12
$T_1 = \ln\left(\frac{\beta}{1-\alpha}\right)$ $T_2 = \ln\left(\frac{1-\beta}{\alpha}\right)$
$L<T_1$ | $T_1 \le L \le T_2$ | $L>T_2$
q_1 | q_2 | q_3
9
14
13
No. 1 | No. 2 | No. 3
$\hat\Theta_1(k/k)$ q_3 | $\hat\Theta_2(k/k)$ q_3 | $\hat\Theta_3(k/k)$ q_3
$\hat\Theta_1(k-1/k-1)$ q_3 | $\hat\Theta_2(k-1/k-1)$ q_2 | $\hat\Theta_3(k-1/k-1)$ q_2
$\hat\Theta_1(k-2/k-2)$ q_3 | $\hat\Theta_2(k-2/k-2)$ q_2 | $\hat\Theta_3(k-2/k-2)$ q_3
t
k
k-1
k-2
No. 1
No. 2
Θ
4

Fig. 2

208.16