where
\[ v_\gamma(t, e) = \frac{1}{2} e^T P(x)e = \frac{1}{2} e^T \begin{bmatrix} \gamma K_p & M \\ M & \gamma M \end{bmatrix} e \quad (A.3) \]

and
\[ v_i(t, \beta_i, d_i) = (\beta_i - \beta_i) \Gamma_i^{-1}(\beta_i - \beta_i) + (d_i - d_i) \Gamma_i^{-1}(d_i - d_i) + g_i e_i. \quad (A.4) \]

Then take the time derivative of \( v_i \) along the solution trajectory of (A.1) using (3.10) to show that
\[ \frac{d}{dt} v_i \leq -q |e|^2 \quad (A.5) \]
for some \( q > 0 \) for sufficiently large \( \lambda_{\infty}(K_p) \) and \( \gamma \), which further implies that \( e \in L_2 \), \( \beta_i \in L_2 \), and \( d_i \in L_2 \) for \( i = 1, \ldots, n \). As a result, \( u \in L_2 \) and hence, \( e \in L_2 \), so that from Barbalet's Lemma [17] it follows that \( e \to 0 \) as \( t \to \infty \). Q.E.D.

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As an example, a learning control scheme for a robot manipulator would record measurements as it moved an object from point A to point B; it would then use this data to improve its performance the next time it moved the same object from point A to point B. In some applications the need to repeat a trajectory multiple times is a distinct disadvantage of learning control. In many applications, however, repetitive tasks are commonly performed making learning control a very natural solution. Another advantage of learning control is that it is easy to implement and allows simple models and control schemes to be used, while compensating for unmodeled dynamics and complex phenomenon such as fiction. It is also appealing because it is similar to some of our own learning processes; we may practice a task (say throwing a ball) many times before we are able to find inputs to a complex system (our body) to accomplish the task.

Recently, there have been a number of efforts toward defining and analyzing learning control schemes [2]–[7]. In model-based learning schemes [5], the inputs corresponding to the desired and actual trajectories are computed from estimated system parameters and the resulting input errors fed to the learning operator. In this scheme, the performance of the algorithm depends on the quality of the parameter estimates. A more common approach is to operate on the output errors directly, and the model-based learning scheme in [5] is shown in [6] to be a special case of this more general approach. The basic strategy of these techniques is to use an iteration of the form

\[ u_{n+1}(t) = u_n(t) + \Delta u_n(t) \]

where the operator \( \Delta u_n(t) \) remains to be specified.

For time-invariant mechanical systems Arimoto et al. [2] and Craig [3] present conditions on the learning operator that guarantee system convergence upon repeated application of the learning algorithm. One shortcoming of these analyses is that they are small-signal analyses that require the assumption that the initial trajectory (and thus all subsequent ones) lies in a neighborhood of the desired trajectory. In addition, no investigation is presented as to the size or existence of these neighborhoods. Both Hauser [6] and Bondi et al. [4] remove this assumption by developing global analyses, proving convergence of the input sequence \( u_n(t) \) with any initial trajectory. Another extension of Hauser [6] allows time-varying systems. This is important because we wish to improve the performance of the plant as much as possible using conventional feedback control methods. The learned input \( u_n(t) \) is a feed-forward term that further improves the performance for a specific task. Therefore, for most applications we have the situation shown in Fig. 2, and the learning algorithm operates on the system between \( u_n(t) \) and \( y_n(t) \), which is time-varying.

For examples illustrating the use of learning to various systems, and for more detailed expositions, the reader is referred to [1]–[7]. In addition, Sugie and Ono [7] demonstrate the need for differentiation in the learning operator for systems without direct feed-through terms.

In the remainder of this note, we consider the effects of uncertainties and disturbances on the learning algorithm. Specifically, does the performance of the algorithm continuously degrade as errors and disturbances are introduced? For a practical implementation we would like to know that the learning algorithm causes the input, state, and output trajectory errors to be asymptotically bounded when there are 1) errors in the initial state, 2) bounded state disturbances, and 3) bounded output disturbances. In addition, we would like to understand how these bounds depend on the disturbances, and they should decrease to zero as the disturbances do.

In the last few years researchers have begun to answer these questions. Arimoto et al. [8] deal with time-invariant mechanical systems and use a small-signal analysis to demonstrate the effects of initial state errors and differentiable state disturbances; the proof once again assumes the initial trajectory is in some small neighborhood. In [4], Bondi et al. present a global analysis for time-invariant mechanical systems. While both papers deal with time-invariant mechanical systems, neither one answers all the questions posed above.

In this note, we consider the following class of nonlinear time-varying systems described by the following state-space equations:

\[
\dot{x}(t) = f(x(t), t) + B(x(t), t)u(t)
\]

\[
y(t) = g(x(t), t)
\]

As mentioned before, this is significant because we can apply our results to a plant and feedback configuration as shown in Fig. 2. The learning operator studied operates on the derivative of the previous output error in a memoryless linear fashion

\[ u_{n+1}(t) = u_n(t) + L(\dot{y}_n(t) - \dot{y}_n(t)) \]

where \( L \) is a memoryless linear map.

The stability results for this more general class of systems represents the main contribution of our work. The global proof we present is simple, concise, and complete, and it makes explicit the dependence of the bounds on the disturbances and errors.

II. MAIN RESULT

In this section we present a theorem making explicit the asymptotic errors in performance due to disturbances and errors in the initial conditions. In addition, these errors are given by bounds, which are continuous functions of the bounds on the initial condition errors and the disturbances.

The description of the system, assumptions, notation, and update law are similar to those in [6]; the proof technique is similar to many in that it proceeds in a straightforward manner showing that we have a "contraction" on the input sequence, implying the convergence results.

As specified in (1.1), the class of nonlinear time-varying systems considered is described by the following state-space equations:

\[
\dot{x}(t) = f(x(t), t) + B(x(t), t)u(t) + w(t)
\]

\[
y(t) = g(x(t), t)
\]

where, for all \( t \in [0, T] \), \( x(t) \in \mathbb{R}^n \), \( u(t) \in \mathbb{R}^m \), \( y(t) \in \mathbb{R}^m \), and \( w(t) \in \mathbb{R}^m \). The functions \( f: \mathbb{R}^n \times [0, T] \rightarrow \mathbb{R}^n \) and \( B: \mathbb{R}^n \times [0, T] \rightarrow \mathbb{R}^{n \times r} \) are piecewise continuous in \( t \); and \( g: \mathbb{R}^n \times [0, T] \rightarrow \mathbb{R}^m \) is differentiable in \( x \) and \( t \), with partial derivatives \( g_x(\cdot, \cdot) \) and \( g_t(\cdot, \cdot) \). We consider inputs \( u(t) \in [0, T] \rightarrow \mathbb{R}^m \), not necessarily continuous. In addition, we assume the following properties.
For each fixed $x_0$ with $w(\cdot) = 0$ the output map $\gamma: C[0, T], \mathbb{R}^n \to \mathbb{R}^n$ and the state map $\lambda: C[0, T], \mathbb{R}^n \to \mathbb{R}^n$, $\gamma: \mathbb{R}^n \times \mathbb{R}^n \to \mathbb{R}^n$, $\lambda: \mathbb{R}^n \times \mathbb{R}^n \to \mathbb{R}^n$ are one-to-one. In this notation $\gamma(\cdot) = \gamma(\lambda(\cdot), x(0))$ and $\lambda(\cdot) = \lambda(\gamma(\cdot), x(0))$. 

$A2$: The distance $w(\cdot)$ is bounded by $b_w$ on $[0, T]$ (i.e., $|w(t)| \leq b_w$ on the interval $[0, T]$).

$A3$: The functions $f(\cdot, \cdot)$, $B(\cdot, \cdot)$, $g(\cdot, \cdot)$, and $g(\cdot, \cdot)$ are uniformly globally Lipschitz in $x$ on the interval $[0, T]$. That is, $|h(x_1, t) - h(x_2, t)| \leq k_1|x_1(t) - x_2(t)|$ $\forall t \in [0, T]$ and some $k_1 < \infty$ $\sigma \in \mathbb{R}^m$ in the set $\{f, B, g, \lambda\}$.

$A4$: The operators $B(\cdot, \cdot)$ and $g(\cdot, \cdot)$ are bounded on $\mathbb{R}^n \times [0, T]$.

$A5$: All functions are assumed to be measurable and integrable.

Assumption $A1$ implies that given an achievable, desired output trajectory $\gamma(\cdot)$ and initial state $x(0)$, there exist unique input $(u_d)$ and state trajectory $x(\cdot)$ corresponding to this output trajectory. Assumption $A4$ on $g(\cdot, \cdot)$ implies that $g$ is uniformly globally Lipschitz in $x$ on $[0, T]$.

The function $w(\cdot)$ represents both deterministic and random disturbances of the system; it may be stiction, nonrepeatable friction, modeling errors, etc. This is important to include since these are present in physical systems. Assumption $A2$ restricts these disturbances to be bounded, but they may be discontinuous (e.g., stiction in mechanical systems).

We consider the update law given by

$$u_{i+1}(t) = (1 - \gamma)u_i(t) + y_u(t) + L[y(\gamma, t), t, y(\gamma, t)]$$

$$0 \leq \gamma < 1 \quad (2.2)$$

where $L: \mathbb{R}^m \times [0, T] \to \mathbb{R}$ is bounded. This learning operator is similar to those used in [2], [6], [8]-[10] in that it updates the system input in an affine fashion.

The use of $\gamma$ will be discussed in Section II. For an initial reading $\gamma$ is best ignored (i.e., $\gamma = 0$) since its inclusion does not alter the proof in any essential way.

The following norm is used to simplify the expression of our results.

**Definition 2.3:** We define the $\lambda$ norm for a function $h(\cdot)$ on $[0, T] \to \mathbb{R}$ by

$$\|h(\cdot)\|_{\lambda} = \sup_{t \in [0, T]} e^{-\lambda t} \|h(t)\|.$$ 

**Remarks:** From this definition we can see that $\|h\|_{\lambda} \leq \|h\|_{\lambda}$ for $\lambda > 0$ where $\|h\|_{\lambda} = \sup_{t \in [0, T]} \|h(t)\|$ (implying that these two norms are equivalent).

For clarification of the remaining discussion, function parameters will be shown in subscript notation with the dependence on time implied unless otherwise stated. In particular

$$g_{x_1} \hat{=} \frac{\partial}{\partial x} g(x, t) \mid x=x(t),$$

$$g_{x_2} \hat{=} \frac{\partial}{\partial x} g(x, t) \mid x=x_{d}(t),$$

$$g_t \hat{=} \frac{\partial}{\partial t} g(x, t) \mid x=x_{d}(t),$$

$$f_i \hat{=} f(x(t), t),$$

$$f_{d} \hat{=} f(x_{d}(t), t),$$

$$u_i \hat{=} u_i(t),$$

$$u_{d} \hat{=} u_{d}(t),$$

$$w(t) \hat{=} w(t),$$

$$B_d \hat{=} B(x_{d}(t), t),$$

$$L \hat{=} L(y(\gamma, t), t)$$

and $k_{g_{x_1}}, k_{g_{x_2}}, k_f, k_g, k_{g_t}$ are the Lipschitz constants for $g_{x_1}(\cdot, \cdot)$, $g_{x_2}(\cdot, \cdot), f(\cdot, \cdot), B(\cdot, \cdot)$, and $g(\cdot, \cdot)$, respectively. We now state the main result.

**Theorem 2.4:** Let the system described by (2.1) satisfy assumptions $A1$-$A5$ and use the update law (2.2). Given a desired output trajectory $y_d(\cdot)$ and an initial state $x(0)$, which are achievable, if

$$\|1 - \gamma I - L [g(x(t), t) g(x(t), t) B(x, t) - B(x, t)] \| \leq \rho < 1$$

and the initial state error is bounded ($\|x(0) - x_d(0)\| \leq b_{x_d}$), then as $i \to \infty$ the error between $u_i$ and $u_{d}$ is bounded. In addition, the state and input asymptotic errors are bounded. These bounds depend continuously on the input on the initial state bound, on the state disturbance, and $\gamma$; as $b_d, b_w, \gamma$ tend to zero, these bounds also tend to zero.

The proof's main idea is to show that $\|b_{u_i}\|_{\lambda} \leq \beta \|b_{u}\|_{\lambda}$ where $0 \leq \beta < 1$ ($b_{u_i} - u_{d} - u_{d}$). This implies that lim sup $\|b_{u_i}\|_{\lambda} \leq \frac{1 - \beta}{\beta \rho}$. Hence, the majority of the proof is a calculation to show that this relationship holds. The results follow quickly once we have established this. Intuitively, the condition on $L$ says that if we push on the system (through $u_i$), we can observe a change in the output, and we take an appropriate action to reduce the error.

**Proof:** From (2.1) and the update law (2.2) the error for the iterate $i + 1$ can be written as

$$u_{d} - u_{i+1} = u_{d} - (1 - \gamma)u_{i} - \gamma u_{0} - L_{i} [g_{x}(\gamma, t) g_{x}(\gamma, t) B(x, t) - B(x, t)]$$

$$= (1 - \gamma)(u_{d} - u_{i} - \gamma u_{0} - L_{i} [g_{x}(\gamma, t) g_{x}(\gamma, t) B(x, t) - B(x, t)])$$

$$= (1 - \gamma) L_{i} [g_{x}(\gamma, t) g_{x}(\gamma, t) B(x, t) - B(x, t)]$$

$$= (1 - \gamma) L_{i} [g_{x}(\gamma, t) g_{x}(\gamma, t) B(x, t) - B(x, t)]$$

Taking norms, using the bounds, and using the Lipschitz conditions yields

$$\|u_{d} - u_{i+1}\|_{\lambda} \leq \|1 - \gamma I - L_{i} [g_{x}(\gamma, t) g_{x}(\gamma, t) B(x, t) - B(x, t)]\| \|u_{d} - u_{i}\|_{\lambda} + \|\gamma u_{0}\|_{\lambda}$$

$$+ \|L_{i}\| \left( \|g_{x}(\gamma, t) g_{x}(\gamma, t) f_{d} - f_{d} + g_{x}(\gamma, t) g_{x}(\gamma, t) B_d - B_d\|_{\lambda} + \|w_{i}\|_{\lambda} \right)$$

$$\leq \rho \|u_{d} - u_{i}\| + \|\gamma u_{0}\|_{\lambda}$$

(2.8)

where $b_{u_{i}}, b_{x_{d}}$ are the norm bounds for $L(\cdot, \cdot), g_{x}(\cdot, \cdot)$, respectively, and

$$b_{d} \hat{=} \sup_{i \in [0, T]} \|f_{d} + B_{d} u_{d}\|$$

Defining $k_{b} \hat{=} b_{d} \frac{k_{f_{d}}} {b_{d}}$ and $b_{d} \hat{=} \sup_{i \in [0, T]} \|u_{d}\|$, (2.9) simila
plifies to
\[
\|u_d - u_{i+1}\| \leq \rho \|u_d - u_i\| + k_i \|x_d - x_i\| \\
+ b_L b_{g\nu} b_u + \gamma \|u_d - u_i\|.
\] (2.10)

Now writing the integral expression for \(x(t)\) and taking norms we obtain
\[
\|x_d - x_i\| = \|x_d(0) - x_i(0)\| \\
+ \int_0^t \left( (f_d + B_d u_d) - (f_i + B_i u_i + w_i) \right) dt \\
\leq \|x_d(0) - x_i(0)\| \\
+ \int_0^t \left( \|f_d - f_i\| + \|B_d - B_i\| \|u_d\| \right) dt \\
\leq \|x_d(0) - x_i(0)\| \\
+ \int_0^t \left( (k_f + k_B b_d) \|x_d - x_i\| + b_u \right) dt.
\] (2.11)

where \(b_g\) is the norm bound on \(B(\cdot, \cdot)\). Defining \(k_1 = (k_f + k_B b_d)\), \(b_1 = \|x_d - x_i\|\), and using a basic integral inequality (see [11, p. 96]) we have that
\[
\|\delta x_i\| \leq \|x_d(0) - x_i(0)\| e^{k_1 t} \\
+ \int_0^t e^{k_1(t-t')} (b_d \|u_d(t) - u_i(t)\| + b_u) dt.
\] (2.14)

Combining (2.10) and (2.14) yields
\[
\|\delta u_{i+1}\| \leq \rho \|\delta u_i\| \\
+ \|\delta x_i(0)\| e^{k_1 t} \\
+ k_i \|x_d(0)\| e^{k_1 t} \\
+ k_i b_u \int_0^t e^{k_1(t-t')} dt \\
+ b_L b_{g\nu} b_u + \gamma \|\delta u_0\|.
\] (2.15)

Multiplying (2.16) by \(e^{-\lambda t}\), defining \(k = \max \{k_f, b_d, k_i\}\), and assuming \(\lambda > k\) we have that
\[
e^{-\lambda t} \|\delta u_{i+1}\| \leq \rho e^{-\lambda t} \|\delta u_i\| + k \int_0^t e^{-\lambda (t-t')} \|\delta u_i(t)\| e^{k (t-t')} dt \\
+ k_i \|x_d(0)\| e^{k_1 (t-t')} \\
+ k_i b_u \int_0^t e^{-\lambda (t-t')} dt \\
+ b_L b_{g\nu} b_u e^{-\lambda t} + \gamma e^{-\lambda t} \|\delta u_0\|.
\] (2.17)

Noticing that the integrals are strictly increasing and that for a constant \(\|k\|_\lambda = k\) we obtain
\[
\|\delta u_{i+1}\|_\lambda \leq \rho + k \left( 1 - e^{k_1 (t-t')} \right) \|\delta u_i\|_\lambda \\
+ k_i \|x_d(0)\| + k_i b_u \left( 1 - e^{k_1 (t-t')} \right) \\
+ b_L b_{g\nu} b_u + \gamma \|\delta u_0\|_\lambda.
\] (2.18)

Defining \(\bar{\rho} = \rho + \frac{k}{\lambda - k} \left( 1 - e^{k_1 (t-t')} \right)\) and \(k_2 = b_L b_{g\nu}\), \(k_3 = b_L b_{g\nu} (1 - e^{k_1 (t-t')}),\) we have that
\[
\|\delta u_{i+1}\|_\lambda \leq \bar{\rho} \|\delta u_i\|_\lambda + k_i \|x_d(0)\| \\
+ k_i b_u + \gamma \|\delta u_0\|_\lambda.
\] (2.19)

\[
\|\delta u_{i+1}\|_\lambda \leq \bar{\rho} \|\delta u_i\|_\lambda + \epsilon.
\] (2.20)

Where \(\epsilon\) combines the norm bounds of the initial state errors, state disturbances, and bias contribution. Since \(\rho < 1\), we can find a \(\lambda > k\) which makes \(\bar{\rho} < 1\). Thus, \(u_i\) converges to the neighborhood of \(u_d\) of radius \(\frac{1}{1 - \bar{\rho}}\) with respect to the \(\lambda\) norm. Implying that
\[
\lim sup_{i \to \infty} \|\delta u_i\|_\lambda \leq \frac{1}{1 - \bar{\rho}} \epsilon.
\] (2.21)

Using (2.14), and similar manipulations we obtain
\[
\|\delta x_i\|_\lambda \leq \|\delta x_i(0)\| + \int_0^t e^{k_1 (t-t')} \|\delta u_i\|_\lambda dt \\
\leq \|\delta x_i(0)\| + \frac{1}{\lambda - k_3} \left( 1 - e^{k_1 (t-t')} \right) \|\delta u_i\|_\lambda
\] (2.22)

\[
\|\delta x_i\|_\lambda \leq \|\delta x_i(0)\| + \frac{1}{\lambda - k_3} \left( 1 - e^{k_1 (t-t')} \right) \left( \frac{1}{1 - \bar{\rho}} \epsilon \right).
\] (2.23)

To obtain the result for \(y\), we use the fact that \(g\) is Lipschitz in \(x\).

Equation (2.19) clearly illustrates the influence of the initial state error, state disturbance, and bias term in degrading our bound on the asymptotic errors. We see that this bound on the degradation is continuous in these factors. Furthermore, in the absence of these terms \(\epsilon = 0\) implying convergence of the algorithm to the desired trajectories.

It is also possible to include terms in the update law depending on the position error and its integral, with the same results as Theorem 2.4; the details of this are shown in [1].

III. DISCUSSION

The learning update law presented in Section II guarantees learning, provided certain conditions are met. In practice, however, there are modifications that improve the performance of the algorithm.

If at any time the update law produces an input that we know to be out of range, and the allowable set of inputs is a convex set, then projecting back into this set will improve performance. This is evident from our analysis since this will further decrease \(\|u_d - u_{i+1}\|\). For many robot manipulators the allowable set of joint torques is a hypercube and projection is easily implemented.

Theorem 2.4 implies that as the iteration number approaches \(\infty\) the trajectory errors are less than certain bounds. In practice, however, we desire to stop the process in a finite time, and we desire the error to be as small as possible at this time. In this situation the bias term may be helpful, and varying the update operator as the iterations progress may further improve performance. The bias term is initially useful to keep the input from wandering excessively, but with time we want to decrease its influence by decreasing \(\gamma\). Once the input has converged fairly well we may want to begin decreasing the learning gain (the size of \(L\)) to cause the input to average out random disturbances—improving the accuracy of the input that we choose after a finite time. It is easily
seen that these modifications do not change the results of Theorem 2.4, provided that the condition on the update law is satisfied for all $L_i$ and $\gamma_i$.

The class of systems considered is fairly general, and a closer examination of the results reveals that what is essential is that when we apply an input to the system, we can observe a corresponding output, and we act upon this output with the learning operator. The stability of the system may affect the convergence rate, but not the actual convergence of the learning algorithm.

It is important to remember that learning control is not a form of dynamic feedback. It cannot be used to stabilize a system nor to change its performance for a general trajectory. Therefore, in applications it is desirable to use a robust feedback controller to improve the system performance, and as explained earlier, this is the motivation for considering time-varying systems. Learning control iteratively updates a feed-forward term to provide a finer and finer “open loop” performance along a specific trajectory—it is not intended to make up for a poor feedback controller design.

In conclusion, we believe that the learning algorithm presented is applicable to a wide variety of problems. The stability of learning in the presence of disturbances and initial condition errors allows us to use the learning algorithm with confidence in applications. We further conjecture that these results can be extended to other update laws, allowing the differentiation to be replaced by say a lead filter with better noise response; this constitutes an interesting area for future research.

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Discrete-Time Filtering for Linear Systems with Non-Gaussian Initial Conditions: Asymptotic Behavior of the Difference Between the MMSE and LMSE Estimates

Richard B. Sowers and Armund M. Makowski

Abstract—We consider the one-step prediction problem for discrete-time linear systems in correlated plant and observation Gaussian white noises, with non-Gaussian initial conditions. We investigate the large time asymptotics of $\epsilon_n$, the expected squared difference between the MMSE and LMSE (or Kalman) estimates of the state at time $t$ given past observations. We characterize the limit of the error sequence $(\epsilon_n, \ t = 0, 1, \cdots \}$ and obtain some related rates of convergence; a complete analysis is provided for the scalar case. The discussion is based on explicit representations for the MMSE and LMSE estimates, recently obtained by the authors, which display the dependence of these quantities on the initial distribution.

I. INTRODUCTION

Consider the time-invariant linear discrete-time stochastic system

\[ X_n = \xi, \quad X_{n+1} = AX_n + W_n, \]

\[ Y_n = HX_n + V_n, \quad t = 0, 1, \cdots \] \hspace{1cm} (1.1)

where the matrices $A$ and $H$ are of dimension $n \times n$ and $n \times k$, respectively. This system is defined on some underlying probability triple $(\Omega, \mathcal{F}, \mathbb{P})$ which carries all the random elements considered in this note. Namely the $\mathbb{F}$-valued plant process $\{X_t, \ t = 0, 1, \cdots \}$, the $\mathbb{F}$-valued observation process $\{Y_t, \ t = 0, 1, \cdots \}$ and the $\mathbb{F}^\infty$-valued noise process $\{W_n, \ V_n, \ t = 0, 1, \cdots \}$. Throughout this note we make assumptions A.1-A.3, where:

A.1: the process $\{(W_n, V_n), \ t = 0, 1, \cdots \}$ is a stationary zero-mean $\mathbb{F}^\infty$-valued Gaussian white noise sequence [2, p. 22] with covariance structure $\Gamma$ given by

\[ \Gamma := \text{Cov} \left( \begin{array}{c} W_{n+1}^\tau \cr V_{n+1}^\tau \end{array} \right) = \begin{pmatrix} \Gamma_w & \Gamma_{wv} \\
\Gamma_{vw} & \Gamma_v \end{pmatrix} \quad t = 0, 1, \cdots \] \hspace{1cm} (1.2)

A.2: the initial state $\xi$ has distribution $F$ with finite first and second moments $\mu$ and $\Delta$, respectively, and is independent of the noise process $\{(W_n, V_n), \ t = 0, 1, \cdots \}$; and

A.3: the covariance matrices $\Gamma_w$ and $\Delta$ are positive definite, thus invertible.

For each $t = 0, 1, \cdots$, we form the conditional mean $\hat{X}_{n+1} := \mathbb{E}(X_{n+1} | Y_0, Y_1, \cdots, Y_n)$ or MMSE estimate of $X_{n+1}$ on the basis of $\{Y_0, Y_1, \cdots, Y_n\}$. In general, $\hat{X}_{n+1}$ is a nonlinear function of $\{Y_0, Y_1, \cdots, Y_n\}$, in contrast to the corresponding LMSE or Kalman estimate of $X_{n+1}$ which is by definition linear, and which we denote by $\hat{X}_{n+1}^k$. We then calculate $\epsilon_n := \mathbb{E}(\|X_{n+1} - X_{n+1}^k\|^2)$.

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Here $\|v\|_2$ denotes the Euclidean norm of the vector $v$ in $\mathbb{R}^n$. 