## Accepted Manuscript

Variance-constrained state estimation for nonlinear complex networks with uncertain coupling strength

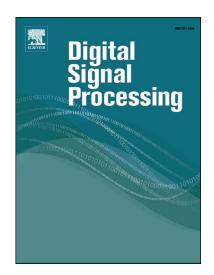
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 PII:
 \$1051-2004(17)30047-7

 DOI:
 http://dx.doi.org/10.1016/j.dsp.2017.02.014

 Reference:
 YDSPR 2092

To appear in: Digital Signal Processing



Please cite this article in press as: W. Li et al., Variance-constrained state estimation for nonlinear complex networks with uncertain coupling strength, *Digit. Signal Process.* (2017), http://dx.doi.org/10.1016/j.dsp.2017.02.014

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## Variance-constrained state estimation for nonlinear complex networks with uncertain coupling strength

Wenling Li, Jian Sun, Yingmin Jia, Junping Du, Xiaoyan Fu

## Abstract

This paper studies the state estimation problem for a class of discrete-time nonlinear complex 6 networks with uncertain coupling strength. The purpose of this problem is to design a recursive state 7 8 estimator such that, for all admissible coupling strength uncertainties and linearized errors of nonlinear functions, the estimation error is mean square bounded and the variance of the estimation error is not 9 more than the prescribed upper bound. By adopting the structure of the extended Kalman filter, the 10 gain matrix is determined by minimizing the trace of the prescribed upper bound matrix. It is shown 11 that the estimator can be developed by solving two Riccati-like difference equations. A numerical 12 example involving localization of mobile robots is provided to illustrate the effectiveness of the proposed 13 estimator. Compared with the non-coupling estimator, simulation results show that the tracking accuracy 14 has been improved by 82% using the proposed estimator. 15

Index Terms

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State estimation, Complex networks, Uncertain coupling strength, Variance-constrained

This work was supported by the NSFC (61573031, 61327807, 61473010, 61532006, 61320106006, 61520106010) and Beijing Natural Science Foundation (4162017).

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