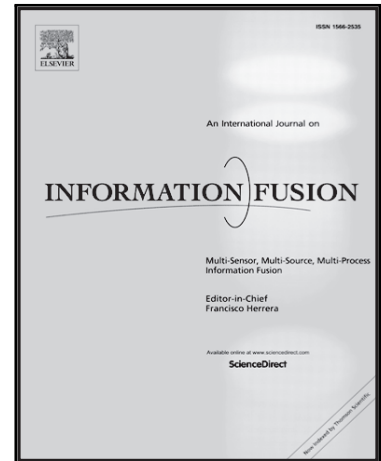


Accepted Manuscript

A new approach to distributed fusion filtering for networked systems with random parameter matrices and correlated noises

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PII: S1566-2535(17)30326-3
DOI: [10.1016/j.inffus.2018.02.006](https://doi.org/10.1016/j.inffus.2018.02.006)
Reference: INFFUS 961



To appear in: *Information Fusion*

Received date: 18 May 2017
Revised date: 14 February 2018
Accepted date: 15 February 2018

Please cite this article as: R. Caballero-Águila, A. Hermoso-Carazo, J. Linares-Pérez, Z. Wang, A new approach to distributed fusion filtering for networked systems with random parameter matrices and correlated noises, *Information Fusion* (2018), doi: [10.1016/j.inffus.2018.02.006](https://doi.org/10.1016/j.inffus.2018.02.006)

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Highlights

- Discrete-time systems over a sensor network with a given topology are studied.
- Random parameter matrices in both state and observation equations are considered.
- The noise processes are one-step autocorrelated and two-step cross-correlated.
- Intermediate filters are designed from the local and neighboring measured outputs.
- Distributed filters are designed using the neighboring intermediate filters.

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