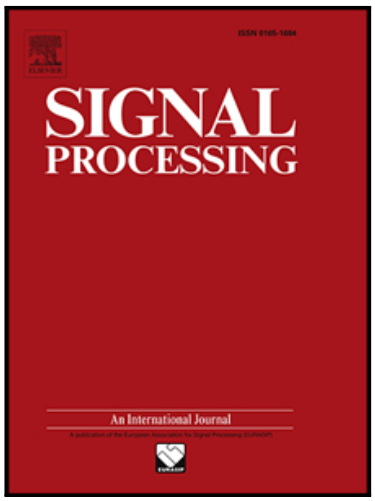

Improved Tobit Kalman Filtering for Systems with Random Parameters via Conditional Expectation

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HIGHLIGHTS

- The Tobit Kalman filtering problem is, for the first time, investigated for random parameter systems via a novel conditional expectation approach.
- The existing Tobit Kalman filtering algorithm is improved by making full use of the statistical information on measurement censoring.
- The impacts from the censoring are clearly reflected on the covariance matrix of the filtering error.