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Projection smoothing for continuous and continuous-discrete stochastic dynamic systems

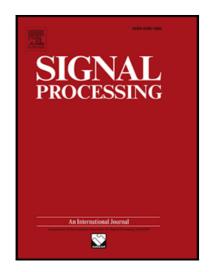
Shinsuke Koyama

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Highlights

- A novel backward smoothing equation is derived using a projection method.
- Our method provides a flexible framework for constructing finite-dimensional smoothers.
- This includes a previously developed Gaussian smoother as a special case.

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