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$KvT] = R K E[v KvTj] = 0$ For $K 6= J$ $E[v KxT0] = 0$ For All K (4) Also The Two Random Vectors $W K$ And $V K$ Are Uncorrelated: $E[w KvT J] = 0$ For All K And J (5) Vectorial Functions $F(\cdot)$ And $H(\cdot)$ Are Assumed To Be $C1$ Functions (the Function And 1th, 2024

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In INS/GPS Integrated System, The Accumulating INS Errors Are Effectively Restrained Through Periodical Integration With GPS Observations. Furthermore, The INS Calculation Is At A High Rate, I.e., With A Considerably Small Update Interval Within 0.005 S, Which Shows That The Errors Could Be Small Values. So, In This Work The 3th, 2024

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Sample Matrix Is A Time Average Estimate Of The Array Correlation Matrix Using K-time Samples. If The Random Process Is Ergodic In The Correlation, The Time Average Estimate Will Equal The Actual Correlation Matrix. [3] SMI Weight Vector Can Be Written In The Following Form $W_{SMI} = \alpha \hat{R}^{-1} a H^T \alpha$ 1th, 2024

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