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The orthogonality principle and conditional densities

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ABSTRACT. Let $X, Y \in L^2(\Omega, K, P)$ be a pair of random variables, where $L^2(\Omega, K, P)$ is the space of random variables with finite second moments. If we suppose that X is an observable random variable but Y is not, than we wish to estimate the unobservable component Y from the knowledge of observations of X. In this paper, using some definitions and properties of the estimators we shall present some results relative to the mean-square estimation.

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