Stochastic Adaptive Control (02421)

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System identification I - L17

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C.T. Leonides

Identification Stochastic Adaptive Con:

Adaptive Systems in Control and Signal Processing 1986 K.J. Aström,B. Wittenmark,2016-07-21 This second IFAC workshop discusses the variety and applications of adaptive systems in control and signal processing The various approaches to adaptive control systems are covered and their stability and adaptability analyzed The volume also includes papers taken from two poster sessions to give a concise and comprehensive overview treatment of this increasingly important field

Identification and System Parameter Estimation, 1988 Han-Fu Chen,1989 Hardbound These Proceedings present the state of the art not only in identification and estimation but also in adaptive control In addition to the traditional topics attention has been brought to relatively new problems for example robustness analysis of adaptive control The first volume contains many of the theoretical aspects and the second volume the applications of identification and system parameter estimation The extent of these Proceedings shows that system identification and adaptive control remain one of the most active areas in automatic control **Software for Computer Control 1982** G. Ferrate,E. A. Puente,2014-05-16 Software for Computer Control 1982 covers the proceedings of the Third IFAC IFIP Symposium The book discusses the state of software development for digital computer applications for science and control With a total of 73 papers the book covers topics such as real time language and operating systems man machine communication software software for robots software for distributed control systems C A D of digital computer controls systems algorithms for digital computer control control software engineering and management and industrial applications Computer scientists engineers and I T professionals will find this book interesting since it provides discussions on the various applications of computer programs *Identification and Stochastic Adaptive Control* Han-fu Chen,Lei Guo,2012-12-06 Identifying the input output relationship of a system or discovering the evolutionary law of a signal on the basis of observation data and applying the constructed mathematical model to predicting controlling or extracting other useful information constitute a problem that has been drawing a lot of attention from engineering and gaining more and more importance in econo metrics biology environmental science and other related areas Over the last 30 odd years research on this problem has rapidly developed in various areas under different terms such as time series analysis signal processing and system identification Since the randomness almost always exists in real systems and in observation data and since the random process is sometimes used to model the uncertainty in systems it is reasonable to consider the object as a stochastic system In some applications identification can be carried out off line but in other cases this is impossible for example when the structure or the parameter of the system depends on the sample or when the system is time varying In these cases we have to identify the system on line and to adjust the control in accordance with the model which is supposed to be approaching the true system during the process of identification This is why there has been an increasing interest in identification and adaptive control for stochastic systems from both theorists and practitioners *Digital Computer Applications to Process Control* M. Paul,2016-11-04 Considers the application of modern

control engineering on digital computers with a view to improving productivity and product quality easing supervision of industrial processes and reducing energy consumption and pollution The topics covered may be divided into two main subject areas 1 applications of digital control in the chemical and oil industries in water turbines energy and power systems robotics and manufacturing cement metallurgical processes traffic control heating and cooling 2 systems theoretical aspects of digital control adaptive systems control aspects multivariable systems optimization and reliability modelling and identification real time software and languages distributed systems and data networks Contains 84 papers   *Adaptive Systems in Control and Signal Processing 1995* Cs. Banyasz,2014-05-23 Leading academic and industrial researchers working with adaptive systems and signal processing have been given the opportunity to exchange ideas concepts and solutions at the IFAC Symposia on Adaptive Systems in Control and Signal Processing This postprint volume contains all those papers which were presented at the 5th IFAC Symposium in Budapest in 1995 The technical program was composed of a number of invited and contributed sessions and a special case study session providing a good balance between applications and theory oriented papers

   Modeling, Estimation and Control of Systems with Uncertainty G.B. DiMasi,A. Gombani,A.B. Kurzhanski,2013-03-12 This volume contains the papers that have been presented at the Conference on Modeling and Control of Uncertain Systems held in Sopron Hungary on September 3 7 1990 organised within the framework of the activities of the System and Decision Sciences Program of IIASA the International Institute for Applied Systems Analysis The importance of the subject has drawn the attention of researchers all over the world since several years In fact in most actual applications the knowledge about the system under investigation presents aspects of uncertainty due to measurement errors or poor understanding of the rele vant underlying mechanisms For this reason models that take into account these intrinsic uncertainties have been used and techniques for the analysis of their behavior as well as for their estimation and control have been devel oped The main ways to deal with uncertainty consist in its description by stochastic processes or in terms of set valued dynamics and this volume col lects relevant contributions in both directions However in order to avoid undesirable distinctions between these approaches but on the contrary to stress the unity of ideas we decided to organize the papers according to the alphabetical order of their authors We should like to take this opportunity to thank IIASA for supporting the Conference and the Hungarian National Member Organization for the kind hospitality in Sopron Finally we would like to express our gratitude to Ms Donna Huchthausen for her valuable secretarial assistance Vienna February 20 1991 GIOVANNI B   **Simulation-Based Algorithms for Markov Decision Processes** Hyeong Soo Chang,Jiaqiao Hu,Michael C. Fu,Steven I. Marcus,2013-02-26 Markov decision process MDP models are widely used for modeling sequential decision making problems that arise in engineering economics computer science and the social sciences Many real world problems modeled by MDPs have huge state and or action spaces giving an opening to the curse of dimensionality and so making practical solution of the resulting models intractable In other cases the system of interest is too complex to allow explicit specification

of some of the MDP model parameters but simulation samples are readily available e g for random transitions and costs For these settings various sampling and population based algorithms have been developed to overcome the difficulties of computing an optimal solution in terms of a policy and or value function Specific approaches include adaptive sampling evolutionary policy iteration evolutionary random policy search and model reference adaptive search This substantially enlarged new edition reflects the latest developments in novel algorithms and their underpinning theories and presents an updated account of the topics that have emerged since the publication of the first edition Includes innovative material on MDPs both in constrained settings and with uncertain transition properties game theoretic method for solving MDPs theories for developing roll out based algorithms and details of approximation stochastic annealing a population based on line simulation based algorithm The self contained approach of this book will appeal not only to researchers in MDPs stochastic modeling and control and simulation but will be a valuable source of tuition and reference for students of control and operations research   Identification and System Parameter Estimation 1982 G. A. Bekey,G. N. Saridis,2016-06-06 Identification and System Parameter Estimation 1982 covers the proceedings of the Sixth International Federation of Automatic Control IFAC Symposium The book also serves as a tribute to Dr Naum S Rajbman The text covers issues concerning identification and estimation such as increasing interrelationships between identification estimation and other aspects of system theory including control theory signal processing experimental design numerical mathematics pattern recognition and information theory The book also provides coverage regarding the application and problems faced by several engineering and scientific fields that use identification and estimation such as biological systems traffic control geophysics aeronautics robotics economics and power systems Researchers from all scientific fields will find this book a great reference material since it presents topics that concern various disciplines   **Control and Dynamic Systems V25** C.T. Leonides,2012-12-02 Control and Dynamic Systems Advances in Theory and Application Volume 25 System Identification and Adaptive Control Part 1 of 3 deals with system parameter identification and adaptive control It presents useful techniques for effective stochastic adaptive control systems This book discusses multicriteria optimization in adaptive and stochastic control systems After discussing how to estimate the parameters of an autoregressive moving average ARMA process it identifies instrumental variable methods for ARMA models This book also presents robust algorithms for adaptive control design principles for robustness in adaptive identification methods utilization of robust smoothing and order reduction of linear systems This volume is a useful reference for control systems theorists and practitioners interested in system identification and adaptive control techniques   **Control and Dynamic Systems V26** C.T. Leonides,2012-12-02 Control and Dynamic Systems Advances in Theory and Application Volume 26 System Identification and Adaptive Control Part 2 of 3 deals with system parameter identification and adaptive control It presents useful techniques for effective stochastic adaptive control systems This volume presents a powerful technique for identifying discrete time and continuous time linear time invariant

multivariable systems It also includes the use of identifiable representations for linear multivariable systems parametric identification of transfer functions of linear system compares model reference adaptive control and model identification control estimation of transfer function models multivariable self tuning control and covariance analysis This volume ends with powerful techniques for adaptive control for stochastic linear systems This text is of great value to practitioners in the field who want a comprehensive reference source of techniques with significant applied implications **SAM-TR.** ,1970-06

Modelling and Control of Biotechnological Processes A. Johnson,2014-05-17 Modelling and Control of Biotechnological Processes contains the proceedings of the International Federation of Automatic Control s First Symposium on Modeling and Control of Biotechnological Processes held in Noordwijkerhout The Netherlands on December 11 13 1985 The papers explore modeling and control of biotechnological processes such as fermentation and biological wastewater treatment This book consists of 37 chapters divided into 11 sections and begins with a discussion on the control of fermentation processes modeling of biotechnical processes and application of measurement and estimation techniques to biotechnology The following sections focus on adaptive control theory applications of adaptive control and control and modeling of bioreactors The reader is also introduced to measurement techniques and sensors with emphasis on pyrolysis mass spectrometry rapid bioelectrochemical methods and a self tuning controller for multiloop controlled fed batch fermentation The remaining sections deal with parameter identification and estimation Kalman filtering techniques optimization of production processes modeling of microkinetics and optimization theory This monograph will be of interest to researchers and practitioners in the field of biotechnology **Advances in Guidance, Navigation and Control** Liang Yan,Haibin Duan,Yimin Deng,2025-03-03 This book features the latest theoretical results and techniques in the field of guidance navigation and control GNC of vehicles and aircrafts It covers a wide range of topics including but not limited to intelligent computing communication and control new methods of navigation estimation and tracking control of multiple moving objects manned and autonomous unmanned systems guidance navigation and control of miniature aircraft and sensor systems for guidance navigation and control etc Presenting recent advances in the form of illustrations tables and text it also provides detailed information of a number of the studies to offer readers insights for their own research In addition the book addresses fundamental concepts and studies in the development of GNC making it a valuable resource for both beginners and researchers wanting to further their understanding of guidance navigation and control **Proceedings of the 1995 American Control Conference** American Automatic Control Council,1995 **Scientific and Technical Aerospace Reports** ,1972 *Probability Theory and Its Applications in China* Shijian Yan,Chung-Chun Yang,Jiagang Wang,1991 Probability theory has always been an active field of research in China but until recently almost all of this research was written in Chinese This book contains surveys by some of China s leading probabilists with a fairly complete coverage of theoretical probability and selective coverage of applied topics The purpose of the book is to provide an account of the most significant results in probability obtained in

China in the past few decades and to promote communication between probabilists in China and those in other countries This collection will be of interest to graduate students and researchers in mathematics and probability theory as well as to researchers in such areas as physics engineering biochemistry and information science Among the topics covered here are stochastic analysis stochastic differential equations Dirichlet forms Brownian motion and diffusion potential theory geometry of manifolds semi martingales jump Markov processes interacting particle systems entropy production of Markov processes renewal sequences and p functions multi parameter stochastic processes stationary random fields limit theorems strong approximations large deviations stochastic control systems and probability problems in information theory   Digital Control Systems Rolf Isermann,2013-11-11 This well known book is an introduction to the field of digital sampled data control It treats the field in depth and can be used for courses and for self study The second edition has been completely revised and expanded with new results The work now appears in two volumes with Volume 2 to be published in 1989 The volumes form a unit and take the reader systematically from fundamentals to problems of real applications The work is directed towards students of electrical and mechanical engineering computer science especially with a specialization on automation and control engineering and other fields like biology economics space mathematics and physics It is also directed to engineers and scientists concerned with solving concrete problems   *Proceedings of the Inernational Conference on Control and Information 1995* Wing Shing Wong,1995-06-22   Peter Carr Gedenkschrift: Research Advances In Mathematical Finance Robert A Jarrow,Dilip B Madan,2023-11-10 This Gedenkschrift for Peter Carr our dear friend and colleague who suddenly left us on March 1 2022 was organized to honor the life and lasting contributions of Peter to Quantitative Finance A group of Peter s co authors and professional friends contributed chapters for this Gedenkschrift shortly after his passing The papers were received by September 15 2022 and some were presented at the Peter Carr Gedenkschrift Conference held at the Robert H Smith School of Business on November 11 2022 The contributed papers cover a wide range of topics corresponding to the vast range of Peter s interests Each paper represents new research results in recognition of Peter s scholarly activities The book serves as an important marker for the research knowledge existing at the time of the Gedenkschrift s publication on a number of topics within quantitative finance It reflects the diverse interactions between mathematics and finance and illustrates for those interested the breadth and depth of this development The book also presents a collection of tributes to Peter from family and friends including those made at his Memorial Service on March 19 2022 The result is hopefully a more complete testament to a personal and professional life well lived and unexpectedly cut short

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