Stochastic Systems Estimation, Identification, and Adaptive Control

P. R. Kumar Pravin Varaiya

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P. R. Kumar, Pravin Varaiya

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Stochastic Systems P. R. Kumar, Pravin Varaiya, 2015-12-15 Since its origins in the 1940s the subject of decision making under uncertainty has grown into a diversified area with application in several branches of engineering and in those areas of the social sciences concerned with policy analysis and prescription These approaches required a computing capacity too expensive for the time until the ability to collect and process huge quantities of data engendered an explosion of work in the area This book provides succinct and rigorous treatment of the foundations of stochastic control a unified approach to filtering estimation prediction and stochastic and adaptive control and the conceptual framework necessary to understand current trends in stochastic control data mining machine learning and robotics **Stochastic Systems: Estimation Identification and Adaptive Control** Kumar P R, Varaiya P, 1986 **Linear Stochastic Systems** Peter E. Caines, 2018-06-12 Linear Stochastic Systems originally published in 1988 is today as comprehensive a reference to the theory of linear discrete time parameter systems as ever Its most outstanding feature is the unified presentation including both input output and state space representations of stochastic linear systems together with their interrelationships The author first covers the foundations of linear stochastic systems and then continues through to more sophisticated topics including the fundamentals of stochastic processes and the construction of stochastic systems an integrated exposition of the theories of prediction realization modeling parameter estimation and control and a presentation of stochastic adaptive control theory Written in a clear concise manner and accessible to graduate students researchers and teachers this classic volume also includes background material to make it self contained and has complete proofs for all the principal results of the book Furthermore this edition includes many corrections of errata collected over the years L1 Adaptive Control **Theory** Naira Hovakimyan, Chengyu Cao, 2010-09-30 Contains results not yet published in technical journals and conference proceedings Optimal Control of Hydrosystems Larry W. Mays, 2018-02-06 Combines the hydraulic simulation of physical processes with mathematical programming and differential dynamic programming techniques to ensure the optimization of hydrosystems Presents the principles and methodologies for systems and optimal control concepts features differential dynamic programming in developing models and solution algorithms for groundwater real time flood and sediment control of river reservoir systems and water distribution systems operations as well as bay and estuary freshwater inflow reservoir Control Systems, Robotics and AutomatioN - Volume XI Heinz D. Unbehauen, 2009-10-11 This oprations and more Encyclopedia of Control Systems Robotics and Automation is a component of the global Encyclopedia of Life Support Systems EOLSS which is an integrated compendium of twenty one Encyclopedias This 22 volume set contains 240 chapters each of size 5000 30000 words with perspectives applications and extensive illustrations It is the only publication of its kind carrying state of the art knowledge in the fields of Control Systems Robotics and Automation and is aimed by virtue of the several applications at the following five major target audiences University and College Students Educators Professional

Practitioners Research Personnel and Policy Analysts Managers and Decision Makers and NGOs Mathematical Theory of Adaptive Control Vladimir G. Sragovich, 2006 The theory of adaptive control is concerned with construction of strategies so that the controlled system behaves in a desirable way without assuming the complete knowledge of the system The models considered in this comprehensive book are of Markovian type Both partial observation and partial information cases are analyzed While the book focuses on discrete time models continuous time ones are considered in the final chapter The book provides a novel perspective by summarizing results on adaptive control obtained in the Soviet Union which are not well known in the West Comments on the interplay between the Russian and Western methods are also included

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