

Questions MIDA 2

A series of answered questions from past exams of the course MIDA 2 as taught in Politecnico di Milano by Savaresi

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1 - Briefly explain the concept of minimum variance control for a given plant described by an ARX model, when can this method be used and when not?

2 - How can we estimate both the state $x(t)$ and the unknown parameter a of the system

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 by means of the extended Kalman filter

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