

Laboratory of robust identification and Control

Lab#1 Solution: ℓ_p -norm estimators

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System Identification: a statistical approach

ℓ_p -norm estimators

- 1 Problem 1: Least-Squares estimates (ℓ_2 -norm estimator)
- 2 Problem 2: ℓ_∞ -norm estimator (LP formulation)
- 3 Addendum: ℓ_1 -norm estimator (LP formulation)

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