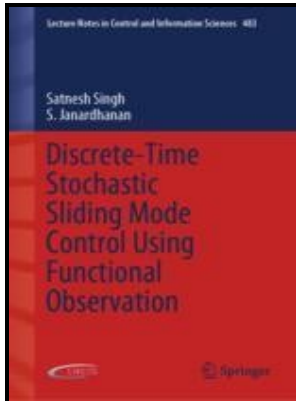# Discrete-time stochastic systems - estimation and control

Springer - Advanced Textbooks in Control and Signal Processing Ser.: Discrete

Description: -

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Music -- Bio-bibliography.
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Discrete-time systems
Control theory
Automatic controlDiscrete-time stochastic systems - estimation and
control

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Advanced textbooks in control and signal processingDiscrete-time
stochastic systems - estimation and control
Notes: Includes bibliographical references and index
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Advanced Textbooks in Control and Signal Processing Ser.: Discrete

In the early 1930s Khinchin and Kolmogorov set up probability seminars, which were attended by researchers such as and , and Khinchin gave the first mathematical definition of a stochastic process as a set of random variables indexed by the real line. It is applicable to a large class of descriptor systems including regular and nonregular systems even if they are underdetermined, overdetermined or square.

Optimal estimation of linear discrete

The stability of the proposed block-diagonal filter and its behavior for a large number of systems are analyzed in some simple cases.

Quadratic estimation for discrete time

Abstract—Optimal design of sequential real-time communication of a Markov source over a noisy channel is investigated.

Iterative Fault Tolerant Control for General Discrete

This process has the natural numbers as its state space and the non-negative numbers as its index set.

Advanced Textbooks in Control and Signal Processing: Discrete

They are compared with computations proposed earlier that rely on LQ control. The values of a stochastic process are not always numbers and can be vectors or other mathematical objects.

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