

SUBJECT NO-EE60013, SUBJECT NAME- ESTIMATION OF SIGNALS AND SYSTEMS

LTP- 3-1-0,CRD- 4

SYLLABUS :-

Recursive least squares (RLS), Consistency of estimation, Weighted LS; Full and reduced order observers, Kalman filter; Parametric models, LS estimation, bias; Generalized least squares (GLS) and instrumental variable (IV) method; Persistently exciting input signal; Likelihood functions and maximum likelihood estimation (MLE); Singular value decomposition (SVD); Stochastic approximation algorithm (STA); Order and structure determination, Yule-Walker equation; Multi-variable system representation, controllability and observability indices; Feedback system identification.