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6.2 Optimal Linear Filtering in Finite Dimensional Vector Spaces6.3 Optimal Linear Filtering in Hilbert Spaces; 6.4 Optimal Causal Linear Filtering with Piecewise Constant Memory; 6.5 Optimal Causal Polynomial Filtering with Arbitrarily Variable Memory; 6.6 Optimal Nonlinear Filtering with no Memory Constraint; 6.7 Concluding Remarks; Chapter 7 Computational Methods for Optimal Compression and Reconstruction of Random Data; 7.1 Introduction; 7.2 Standard Principal Component Analysis and Karhunen-Loeve Transform (PCA-KLT); 7.3 Rank-constrained Matrix Approximations
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Sommario/riassunto

In this book, we study theoretical and practical aspects of computing methods for mathematical modelling of nonlinear systems. A number of computing techniques are considered, such as methods of operator approximation with any given accuracy; operator interpolation techniques including a non-Lagrange interpolation; methods of system representation subject to constraints associated with concepts of causality, memory and stationarity; methods of system representation with an accuracy that is the best within a given class of models; methods of covariance matrix estimation;methods for low-rank

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