1.	Record Nr.	UNINA9910467394603321
	Autore	Bittanti Sergio
	Titolo	Model identification and data analysis / / Sergio Bittanti
	Pubbl/distr/stampa	Hoboken, NJ : , : Wiley, , [2019] ©2019
	ISBN	1-119-54640-0 1-119-54641-9
	Edizione	[1st edition]
	Descrizione fisica	1 online resource (419 pages)
	Disciplina	003.1
	Soggetti	System identification - Mathematical models Quantitative research Electronic books.
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
	Sommario/riassunto	This book is about constructing models from experimental data. It covers a range of topics, from statistical data prediction to Kalman filtering, from black-box model identification to parameter estimation, from spectral analysis to predictive control. Written for graduate students, this textbook offers an approach that has proven successful throughout the many years during which its author has taught these topics at his University. The book: Contains accessible methods explained step-by-step in simple terms Offers an essential tool useful in a variety of fields, especially engineering, statistics, and mathematics Includes an overview on random variables and stationary processes, as well as an introduction to discrete time models and matrix analysis Incorporates historical commentaries to put into perspective the developments that have brought the discipline to its current state Provides many examples and solved problems to complement the presentation and facilitate comprehension of the techniques presented