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Autore	Chen Hanfu
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Nota di contenuto	Front Cover; Contents; Preface; Acknowledgments; About the Authors; 1. Dependent Random Vectors; 2. Recursive Parameter Estimation; 3. Recursive Identification for ARMAX Systems; 4. Recursive Identification for Nonlinear Systems; 5. Other Problems Reducible to Parameter Estimation; Appendix A: Proof of Some Theorems in Chapter 1; Appendix B: Nonnegative Matrices; References
Sommario/riassunto	This book describes the recursive approach to solving problems from system identification, parameter estimation, adaptive control problems, and more. Special attention is paid to how to transform the problems suitable to a recursive solution. Recursive solutions are given for identification of ARMAX systems without imposing restrictive conditions; for identification of typical nonlinear systems; for optimal adaptive tracking, iterative learning control of nonlinear systems, the consensus of multi-agents systems, and others; for some other related problems such as principal component analysis, the distributed randomized PageRank computation, and more. --