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| Autore | Levanony David |
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| Altri autori (Persone) | CainesPeter E |
| Disciplina | 003.76 |
| Soggetti | Stochastic processes Stochastic Systems and Control Processos estocàstics Anàlisi estocàstica Llibres electrònics |
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| Nota di contenuto | Introduction -- Problem Statement -- Asymptotic Maximum Likelihood Identification -- Geometric Results -- Lagrangian Adaptation -- Proof of Theorem 5.2 -- Index. |
| Sommario/riassunto | This book introduces a cutting-edge continuous time stochastic linear quadratic (LQ) adaptive control algorithm for fully observed linear stochastic systems with unknown parameters. The adaptive estimation algorithm is engineered to drive the maximum likelihood estimate into the set of parameters representing the true closed-loop dynamics. By incorporating a performance monitoring feature, this approach ensures that the estimate converges to the true system parameters. Concurrently, it delivers optimal long-term LQ closed-loop performance. This groundbreaking work offers a significant advancement in the field of stochastic control systems. |