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Noise; 3.7 Constrained Parameter Estimation; 3.8 Parameter Estimation for Multi-output Systems; 3.9 Concluding Remarks

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Sommario/riassunto

This unified survey of the theory of adaptive filtering, prediction, and control focuses on linear discrete-time systems and explores the natural extensions to nonlinear systems. In keeping with the importance of computers to practical applications, the authors emphasize discrete-time systems. Their approach summarizes the theoretical and practical aspects of a large class of adaptive algorithms. Ideal for advanced undergraduate and graduate classes, this treatment consists of two parts. The first section concerns deterministic systems, covering models, parameter estimation, and adaptive predic