1.	Record Nr.	UNINA9911007277703321
	Autore	Goodwin Graham C (Graham Clifford), <1945->
	Titolo	Adaptive Filtering Prediction and Control
	Pubbl/distr/stampa	Newburyport, : Dover Publications, 2014
	ISBN	0-486-13772-4
		1-62870-072-6
	Edizione	[1st ed.]
	Descrizione fisica	1 online resource (1123 p.)
	Collana	Dover Books on Electrical Engineering
	Altri autori (Persone)	SinKwai Sang
	Disciplina	003/.83
	Soggetti	Discrete-time systems
		Filters (Mathematics)
		Prediction theory
		Control theory
		Civil & Environmental Engineering
		Engineering & Applied Sciences
		Operations Research
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
	Note generali	Description based upon print version of record.
	Nota di contenuto	Cover; Title Page; Copyright Page; Table of Contents; Preface; 1 Introduction To Adaptive Techniques; 1.1 Filtering; 1.2 Prediction; 1.3 Control; Part I: Deterministic Systems; 2 Models for Deterministic Dynamical Systems; 2.1 Introduction; 2.2 State-Space Models; 2.2.1 General; 2.2.2 Controllable State-Space Models; 2.2.3 Observable State-Space Models; 2.2.4 Minimal State-Space Models; 2.3 Difference Operator Representations; 2.3.1 General; 2.3.2 Right Difference Operator Representations; 2.3.3 Left Difference Operator Representations; 2.3.4 Deterministic Autoregressive Moving-Average Models
		2.3.5 Irreducible Difference Operator Representations2.4 Models for Bilinear Systems; 3 Parameter Estimation for Deterministic Systems; 3.1 Introduction; 3.2 On-Line Estimation Schemes; 3.3 Equation Error Methods for Deterministic Systems; 3.4 Parameter Convergence; 3.4.1 The Orthogonalized Projection Algorithm; 3.4.2 The Least-Squares Algorithm; 3.4.3 The Projection Algorithm; 3.4.4 Persistent Excitation; 3.5 Output Error Methods; 3.6 Parameter Estimation with Bounded

| 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 |