Optimal Estimation With An Introduction To Stochastic Control Theory

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Stochastic Optimization and Economic Models Jati Sengupta 2013-03-09 This book presents the main applied aspects of stochas tic optimization in economic models. Stochastic processes and control theory are used under optimization to illustrate the various economic implications of optimal decision rules. Unlike econometrics which deals with estimation, this book emphasizes the decision-theoretic basis of uncertainty specified by the stochastic point of view. Methods of ap plied stochastic control using stochastic processes have now reached an exciti~g phase, where several disciplines like systems engineering, operations research and natural reso- ces interact along with the conventional fields such as mathematical economics, finance and control systems. Our objective is to present a critical overview of this broad terrain from a multidisciplinary viewpoint. In this attempt we have at times stressed viewpoints other than the purely economic one. We believe that the economist would find it most profitable to learn from the other disciplines where stochastic optimization has been successfully applied. It is in this spirit that we have discussed in some detail the following major areas: A. Portfolio models in ·:finance, B. Differential games under uncertainty, c. Self-tuning regulators, D. Models of renewable resources under uncertainty, and ix x PREFACE E. Nonparametric methods of efficiency measurement. Stochastic processes are now increasingly used in economic models to understand the various adaptive behavior implicit in the formulation of expectation and its application in decision rules which are optimum in some sense.

Optimal Estimation of Dynamic Systems John L. Crassidis 2004-04-27 Most newcomers to the field of linear stochastic estimation go through a difficult process in understanding and applying the theory.This book minimizes the process while introducing the fundamentals of optimal estimation. Optimal Estimation of Dynamic Systems explores topics that are important in the field of control where the signals received are used to determine highly sensitive processes such as the flight path of a plane, the orbit of a space vehicle, or the control of a machine. The authors use dynamic models from mechanical and aerospace engineering to provide immediate results of estimation concepts with a minimal reliance on mathematical skills. The book documents the development of the central concepts and methods of optimal estimation theory in a manner accessible to engineering students, applied mathematicians, and practicing engineers. It includes rigorous theoretial derivations and a significant amount of qualitiative discussion and judgements. It also presents prototype algorithms, giving detail and discussion to stimulate development of efficient computer programs and intelligent use of them. This book illustrates the application of optimal estimation methods to problems with varying degrees of analytical and numercial difficulty. It compares various approaches to help develop a feel for the absolute and relative utility of different methods, and provides many applications in the fields of aerospace, mechanical, and electrical engineering.

Event-Based State Estimation Dawei Shi 2015-11-19 This book explores event-based estimation problems. It shows how several stochastic approaches are developed to maintain estimation performance when sensors perform their updates at slower rates only when needed. The self-contained presentation makes this book suitable for readers with no more than a basic knowledge of probability analysis, matrix algebra and linear systems. The introduction and literature review provide information, while the main content deals with estimation problems from four distinct angles in a stochastic setting, using numerous illustrative examples and comparisons. The text elucidates both theoretical developments and their applications, and is rounded out by a review of open problems. This book is a valuable resource for researchers and students who wish to expand their knowledge and work in the area of event-triggered systems. At the same time, engineers and practitioners in industrial process control will benefit from the event-triggering technique that reduces communication costs and improves energy efficiency in wireless automation applications.

Modern Control System Theory M. Gopal 1993 About the book... The book provides an integrated treatment of continuous-time and discrete-time systems for two courses at postgraduate level, or one course at undergraduate and one course at postgraduate level. It covers mainly two areas of modern control theory, namely; system theory, and multivariable and optimal control. The coverage of the former is quite exhaustive while that of latter is adequate with significant provision of the necessary topics that enables a research student to comprehend various technical papers. The stress is on interdisciplinary nature of the subject. Practical control problems from various engineering disciplines have been drawn to illustrate the potential concepts. Most of the theoretical results have been presented in a manner suitable for digital computer programming along with the necessary algorithms for numerical computations.

Computer Aided Methods in Optimal Design and Operations Ian David Lockhart Bogle 2006 This book covers different topics on optimal design and operations with particular emphasis on chemical engineering applications. A wide range of optimization methods OCo deterministic, stochastic, global and hybrid OCo are considered. Containing papers presented at the bilateral workshop by British and Lithuanian scientists, the book brings together researchers'' contributions from different fields OCo chemical engineering including reaction and separation processes, food and biological production, as well as business cycle optimization, bankruptcy, protein analysis and bioinformatics. Sample Chapter(s). Chapter 1: Hybrid Methods for Optimisation (520 KB). Contents: Hybrid Methods for Optimisation (E S Fraga); An MILP Model for Multi-Class Data Classification (G Xu & L G Papageorgiou); Studying the Rate of Convergence of the Steepest Descent Optimisation Algorithm with Relaxation (R J Haycroft); Optimal Estimation of Parameters in Market Research Models (V Savani); A Redundancy Detection Approach to Mining Bioinformatics Data (H Camacho & A Salhi); Optimal Open-Loop Recipe Generation for Particle Size Distribution Control in Semi-Batch Emulsion Polymerisation (N Bianco & C D Immanuel); Multidimensional Scaling Using Parallel Genetic Algorithm (A Varoneckas et al.); Evaluating the Applicability of Time Temperature Integrators as Process Exploration and Validation Tools (S Bakalis et al.); Optimal Deflection Yoke Tuning (V Vaitkus et al.); and other papers. Readership: Academics, researchers, practitioners and postgraduates students in operations research and engineering."

Introduction to Optimal Estimation Edward W. Kamen 1999-09-30 A handy technical introduction to the latest theories and techniques of optimal estimation. It provides readers with extensive coverage of Wiener and Kalman filtering along with a development of least squares estimation, maximum likelihood and maximum a posteriori estimation based on discrete-time measurements. Much emphasis is placed on how they interrelate and fit together to form a systematic development of optimal estimation. Examples and exercises refer to MATLAB software.

Optimization based on Non-Commutative Maps Jan Feiling 2022-01-20 Powerful optimization algorithms are key ingredients in science and engineering applications. In this thesis, we develop a novel class of discrete-time, derivative-free optimization algorithms relying on gradient approximations based on non-commutative maps-inspired by Lie bracket approximation ideas in control systems. Those maps are defined by function evaluations and applied in such a way that gradient descent steps are approximated, and semi-global convergence guarantees can be given. We supplement our theoretical findings with numerical results. Therein, we provide several algorithm parameter studies and tuning rules, as well as the results of applying our algorithm to challenging benchmarking problems.

Introduction to Stochastic Search and Optimization James C. Spall 2005-03-11 A unique interdisciplinary foundation for real-world problemsolving Stochastic search and optimization techniques are used in a vastnumber of areas, including aerospace, medicine, transportation, andfinance, to name but a few. Whether the goal is refining the designof a missile or aircraft, determining the effectiveness of a newdrug, developing the most efficient timing strategies for trafficsignals, or making investment decisions in order to increaseprofits, stochastic algorithms can help researchers andpractitioners devise optimal solutions to countless real-worldproblems. Introduction to Stochastic Search and Optimization: Estimation,Simulation, and Control is a graduate-level introduction to theprinciples, algorithms, and practical aspects of stochasticoptimization, including applications drawn from engineering,statistics, and computer science. The treatment is both rigorousand broadly accessible, distinguishing this text from much of thecurrent literature and providing students, researchers, andpractitioners with a strong foundation for the often-daunting taskof solving real-world problems. The text covers a broad range of today's most widely usedstochastic algorithms, including: Random search Recursive linear estimation Stochastic approximation Simulated annealing Genetic and evolutionary methods Machine (reinforcement) learning Model selection Simulation-based optimization Markov chain Monte Carlo Optimal experimental design The book includes over 130 examples, Web links to software anddata sets, more than 250 exercises for the reader, and an extensivelist of references. These features help make the text an invaluableresource for those interested in the theory or practice ofstochastic search and optimization.

Smoothing, Filtering and Prediction Garry Einicke 2012-02-24 This book describes the classical smoothing, filtering and prediction techniques together with some more recently developed embellishments for improving performance within applications. It aims to present the subject in an accessible way, so that it can serve as a practical guide for undergraduates and newcomers to the field. The material is organised as a ten-lecture course. The foundations are laid in Chapters 1 and 2, which explain minimum-mean-square-error solution construction and asymptotic behaviour. Chapters 3 and 4 introduce continuous-time and discrete-time minimum-variance filtering. Generalisations for missing data, deterministic inputs, correlated noises, direct feedthrough terms, output estimation and equalisation are described. Chapter 5 simplifies the minimum-variance filtering results for steady-state problems. Observability, Riccati equation solution convergence, asymptotic stability and Wiener filter equivalence are discussed. Chapters 6 and 7 cover the subject of continuous-time and discrete-time smoothing. The main fixed-lag, fixed-point and fixed-interval smoother results are derived. It is shown that the minimum-variance fixed-interval smoother attains the best performance. Chapter 8 attends to parameter estimation. As the above-mentioned approaches all rely on knowledge of the underlying model parameters, maximum-likelihood techniques within expectation-maximisation algorithms for joint state and parameter estimation are described. Chapter 9 is concerned with robust techniques that accommodate uncertainties within problem specifications. An extra term within Riccati equations enables designers to trade-off average error and peak error performance. Chapter 10 rounds off the course by applying the afore-mentioned linear techniques to nonlinear estimation problems. It is demonstrated that step-wise linearisations can be used within predictors, filters and smoothers, albeit by forsaking optimal performance guarantees.

Discrete-time Stochastic Systems Torsten Söderström 2012-12-06 This comprehensive introduction to the estimation and control of dynamic stochastic systems provides complete derivations of key results. The second edition includes improved and updated material, and a new presentation of polynomial control and new derivation of linear-quadratic-Gaussian control.

Optimal Control of Stochastic Difference Volterra Equations Leonid Shaikhet 2014-11-27 This book showcases a subclass of hereditary systems, that is, systems with behaviour depending not only on their current state but also on their past history; it is an introduction to the mathematical theory of optimal control for stochastic difference Volterra equations of neutral type. As such, it will be of much interest to researchers interested in modelling processes in physics, mechanics, automatic regulation, economics and finance, biology, sociology and medicine for all of which such equations are very popular tools. The text deals with problems of optimal control such as meeting given performance criteria, and stabilization, extending them to neutral stochastic difference Volterra equations. In particular, it contrasts the difference analogues of solutions to optimal control and optimal estimation problems for stochastic integral Volterra equations with optimal solutions for corresponding problems in stochastic difference Volterra equations. Optimal Control of Stochastic Difference Volterra Equations commences with an historical introduction to the emergence of this type of equation with some additional mathematical preliminaries. It then deals with the necessary conditions for optimality in the control of the equations and constructs a feedback control scheme. The approximation of stochastic quasilinear Volterra equations with quadratic performance functionals is then considered. Optimal stabilization is discussed and the filtering problem formulated. Finally, two methods of solving the optimal control problem for partly observable linear stochastic processes, also with quadratic performance functionals, are developed. Integrating the author's own research within the context of the current state-of-the-art of research in difference equations, hereditary systems theory and optimal control, this book is addressed to specialists in mathematical optimal control theory and to graduate students in pure and applied mathematics and control engineering.

Fundamentals of High Accuracy Inertial Navigation Averil Burton Chatfield 1997

Introduction to Stochastic Control Theory Karl J. Åström 2012-05-11 Exploration of stochastic control theory in terms of analysis, parametric optimization, and optimal stochastic control. Limited to linear systems with quadratic criteria; covers discrete time and continuous time systems. 1970 edition.

Optimal Estimation Frank L. Lewis 1986 Describes the use of optimal control and estimation in the design of robots, controlled mechanisms, and navigation and guidance systems. Covers control theory specifically for students with minimal background in probability theory. Presents optimal estimation theory as a tutorial with a direct, well-organized approach and a parallel treatment of discrete and continuous time systems. Gives practical examples and computer simulations. Provides enough mathematical rigor to put results on a firm foundation without an overwhelming amount of proofs and theorems.

Advances in Business and Management Forecasting Kenneth D. Lawrence 2006-02-17 Aims to present state-of-the-art studies in the application of forecasting methodologies to such areas as sales, marketing, and strategic decision making. The topics in this title include: sales and marketing, forecasting, new product forecasting, judgmentally based forecasting, the application of surveys to forecasting, and more.

Proceedings of the 1991 American Control Conference 1991

Optimal Control and Stochastic Estimation Michael J. Grimble 1988-06-17 Two volumes, which together present a modern and comprehensive overview of the field of optimal control and stochastic estimation.

Inverse Methods in Global Biogeochemical Cycles American Geophysical Union 2000-01-10 The CD-ROM contains the code and data files for the Exercises outlined in the paper by Rayner, et at., (p. 81-106).

Stochastic Models: Estimation and Control: Maybeck 1979-07-17 Stochastic Models: Estimation and Control: v. 1

Uncertainty in Complex Networked Systems Tamer Başar 2018-12-14 The chapters in this volume, and the volume itself, celebrate the life and research of Roberto Tempo, a leader in the study of complex networked systems, their analysis and control under uncertainty, and robust designs. Contributors include authorities on uncertainty in systems, robustness, networked and network systems, social networks, distributed and randomized algorithms, and multi-agent systems—all fields that Roberto Tempo made vital contributions to. Additionally, at least one

author of each chapter was a research collaborator of Roberto Tempo's. This volume is structured in three parts. The first covers robustness and includes topics like time-invariant uncertainties, robust static output feedback design, and the uncertainty quartet. The second part is focused on randomization and probabilistic methods, which covers topics such as compressive sensing, and stochastic optimization. Finally, the third part deals with distributed systems and algorithms, and explores matters involving mathematical sociology, fault diagnoses, and PageRank computation. Each chapter presents exposition, provides new results, and identifies fruitful future directions in research. This book will serve as a valuable reference volume to researchers interested in uncertainty, complexity, robustness, optimization, algorithms, and networked systems.

Mechanical Vibration Haym Benaroya 2009-06-10 Mechanical Vibration: Analysis, Uncertainties, and Control simply and comprehensively addresses the fundamental principles of vibration theory, emphasizing its application in solving practical engineering problems. The authors focus on strengthening engineers' command of mathematics as a cornerstone for understanding vibration, control, and the ways in which uncertainties affect analysis. It provides a detailed exploration and explanation of the essential equations involved in modeling vibrating systems and shows readers how to employ MATLAB® as an advanced tool for analyzing specific problems. Forgoing the extensive and in-depth analysis of randomness and control found in more specialized texts, this straightforward, easy-to-follow volume presents the format, content, and depth of description that the authors themselves would have found useful when they first learned the subject. The authors assume that the readers have a basic knowledge of dynamics, mechanics of materials, differential equations, and some knowledge of matrix algebra. Clarifying necessary mathematics, they present formulations and explanations to convey significant details. The material is organized to afford great flexibility regarding course level, content, and usefulness in self-study for practicing engineers or as a text for graduate engineering students. This work includes example problems and explanatory figures, biographies of renowned contributors, and access to a website providing supplementary resources. These include an online MATLAB primer featuring original programs that can be used to solve complex problems and test solutions.

Flexible Robot Dynamics and Controls Rush D. Robinett III 2012-12-06 This book is the result of over ten (10) years of research and development in flexible robots and structures at Sandia National Laboratories. The authors de cided to collect this wealth of knowledge into a set of viewgraphs in order to teach a graduate class in Flexible Robot Dynamics and Controls within the Mechanical En gineering Department at the University of New Mexico (UNM). These viewgraphs, encouragement from several students, and many late nights have produced a book that should provide an upper-level undergraduate and graduate textbook and a reference for experienced professionals. The content of this book spans several disciplines including structural dynam ics, system identification, optimization, and linear, digital, and nonlinear control theory which are developed from several points of view including electrical, me chanical, and aerospace engineering as well as engineering mechanics. As a result, the authors believe that this book demonstrates the value of solid applied theory when developing hardware solutions to real world problems. The reader will find many real world applications in this book and will be shown the applicability of these techniques beyond flexible structures which, in turn, shows the value of mul tidisciplinary education and teaming.

Optimal and Robust Estimation with an Introduction to Stochastic Lewis Frank L Staff 2007-08

Nonlinear Filters Peyman Setoodeh 2022-04-12 NONLINEAR FILTERS Discover the utility of using deep learning and (deep) reinforcement learning in deriving filtering algorithms with this insightful and powerful new resource Nonlinear Filters: Theory and Applications delivers an insightful view on state and parameter estimation by merging ideas from control theory, statistical signal processing, and machine learning. Taking an algorithmic approach, the book covers both classic and machine learning-based filtering algorithms. Readers of Nonlinear Filters will greatly benefit from the wide spectrum of presented topics including stability, robustness, computability, and algorithmic sufficiency. Readers will also enjoy: Organization that allows the book to act as a stand-alone, self-contained reference A thorough exploration of the notion of observability, nonlinear observers, and the theory of optimal nonlinear filtering that bridges the gap between different science and engineering disciplines A profound account of Bayesian filters including Kalman filter and its variants as well as particle filter A rigorous derivation of the smooth variable structure filter as a predictor-corrector estimator formulated based on a stability theorem, used to confine the estimated states within a neighborhood of their true values A concise tutorial on deep learning and reinforcement learning A detailed presentation of the expectation maximization algorithm and its machine learning-based variants, used for joint state and parameter estimation Guidelines for constructing nonparametric Bayesian models from parametric ones Perfect for researchers, professors, and graduate students in engineering, computer science, applied mathematics, and artificial intelligence, Nonlinear Filters: Theory and Applications will also earn a place in the libraries of those studying or practicing in fields involving pandemic diseases, cybersecurity, information fusion, augmented reality, autonomous driving, urban traffic network, navigation and tracking, robotics, power systems, hybrid technologies, and finance.

Applied Mechanics Reviews 1987

Autonomous Robot Vehicles Ingemar J. Cox 2012-12-06 Autonomous robot vehicles are vehicles capable of intelligent motion and action without requiring either a guide or teleoperator control. The recent surge of interest in this subject will grow even grow further as their potential applications increase. Autonomous vehicles are currently being studied for use as reconnaissance/exploratory vehicles for planetary exploration, undersea, land and air environments, remote repair and maintenance, material handling systems for offices and factories, and even intelligent wheelchairs for the disabled. This reference is the first to deal directly with the unique and fundamental problems and recent progress associated with autonomous vehicles. The editors have assembled and combined significant material from a multitude of sources, and, in effect, now conviniently provide a coherent organization to a previously scattered and ill-defined field.

Handbook of Reinforcement Learning and Control Kyriakos G. Vamvoudakis 2021-06-23 This handbook presents state-of-the-art research in reinforcement learning, focusing on its applications in the control and game theory of dynamic systems and future directions for related research and technology. The contributions gathered in this book deal with challenges faced when using learning and adaptation methods to solve academic and industrial problems, such as optimization in dynamic environments with single and multiple agents, convergence and performance analysis, and online implementation. They explore means by which these difficulties can be solved, and cover a wide range of related topics including: deep learning; artificial intelligence; applications of game theory; mixed modality learning; and multi-agent reinforcement learning. Practicing engineers and scholars in the field of machine learning, game theory, and autonomous control will find the Handbook of Reinforcement Learning and Control to be thought-provoking, instructive and informative.

Mathematical Principles of the Internet, Volume 1 Nirdosh Bhatnagar 2018-11-20 This two-volume set on Mathematical Principles of the Internet provides a comprehensive overview of the mathematical principles of Internet engineering. The books do not aim to provide all of the mathematical foundations upon which the Internet is based. Instead, they cover a partial panorama and the key principles. Volume 1 explores Internet engineering, while the supporting mathematics is covered in Volume 2. The chapters on mathematics complement those on the engineering episodes, and an effort has been made to make this work succinct, yet self-contained. Elements of information theory, algebraic coding theory, cryptography, Internet traffic, dynamics and control of Internet congestion, and queueing theory are discussed. In addition, stochastic networks, graph-theoretic algorithms, application of game theory to the Internet, Internet economics, data mining and knowledge discovery, and quantum computation, communication, and cryptography are also discussed. In order to study the structure and function of the Internet, only a basic knowledge of number theory, abstract algebra, matrices and determinants, graph theory, geometry, analysis, optimization theory, probability theory, and stochastic processes, is required. These mathematical disciplines are defined and developed in the books to the extent that is needed to develop and justify their application to Internet engineering.

Handbook of Simulation Optimization Michael C Fu 2014-11-13 The Handbook of Simulation Optimization presents an overview of the state of the art of simulation optimization, providing a survey of the most well-established approaches for optimizing stochastic simulation models and a sampling of recent research advances in theory and methodology. Leading contributors cover such topics as discrete optimization via simulation, ranking and selection, efficient simulation budget allocation, random search methods, response surface methodology, stochastic gradient estimation, stochastic approximation, sample average approximation, stochastic constraints, variance reduction techniques, model-based stochastic search methods and Markov decision processes. This single volume should serve as a reference for those already in the field and as a means for those new to the field for understanding and applying the main approaches. The intended audience includes researchers, practitioners and graduate students in the business/engineering fields of operations research, management science, operations management and stochastic control, as well as in economics/finance and computer science.

Optimal Control and Estimation Robert F. Stengel 2012-10-16 Graduate-level text provides introduction to optimal control theory for stochastic systems, emphasizing application of basic concepts to real problems.

Optimal Estimation of Dynamic Systems, Second Edition John L. Crassidis 2011-10-26 Optimal Estimation of Dynamic Systems, Second Edition highlights the importance of both physical and numerical modeling in solving dynamics-based estimation problems found in engineering systems. Accessible to engineering students, applied mathematicians, and practicing engineers, the text presents the central concepts and methods of optimal estimation theory and applies the methods to problems with varying degrees of analytical and numerical difficulty. Different approaches are often compared to show their absolute and relative utility. The authors also offer prototype algorithms to stimulate the development and proper use of efficient computer programs. MATLAB® codes for the examples are available on the book's website. New to the Second Edition With more than 100 pages of new material, this reorganized edition expands upon the best-selling original to include comprehensive developments and updates. It incorporates new theoretical results, an entirely new chapter on advanced sequential state estimation, and additional examples and exercises. An ideal self-study guide for practicing engineers as well as senior undergraduate and beginning graduate students, the book introduces the fundamentals of estimation and helps newcomers to understand the relationships between the estimation and modeling of dynamical systems. It also illustrates the application of the theory to real-world situations, such as spacecraft attitude determination, GPS navigation, orbit determination, and aircraft tracking.

Entropy in Control Engineering George N. Saridis 2001 Ch. 1. Entropy, control, chaos -- ch. 2. Stochastic optimal estimation and control -- ch. 3. Review of intelligent control systems -- ch. 4. Reliability as entropy -- ch. 5. Entropy in intelligent manufacturing -- ch. 6. Entropy control of ecosystems -- ch. 7. A case study on optimal control of intelligent space Truss assembly -- ch. 8. Conclusions.

Optimal State Estimation for Process Monitoring, Fault Diagnosis and Control Ch. Venkateswarlu 2022-01-31 Optimal State Estimation for Process Monitoring, Fault Diagnosis and Control presents various mechanistic model based state estimators and data-driven model based state estimators with a special emphasis on their development and applications to process monitoring, fault diagnosis and control. The design and analysis of different state estimators are highlighted with a number of applications and case studies concerning to various real chemical and biochemical processes. The book starts with the introduction of basic concepts, extending to classical methods and successively leading to advances in this field. Design and implementation of various classical and advanced state estimation methods to solve a wide variety of problems makes this book immensely useful for the audience working in different disciplines in academics, research and industry in areas concerning to process monitoring, fault diagnosis, control and related disciplines. • Describes various classical and advanced versions of mechanistic model based state estimation algorithms. • Describes various data-driven model based state estimation techniques. • Highlights a number of real applications of mechanistic model based and data-driven model based state estimators/soft sensors. • Beneficial to those associated with process monitoring, fault diagnosis, online optimization, control and related areas.

Discrete Time Systems Mario Alberto Jordán 2011-04-26 Discrete-Time Systems comprehend an important and broad research field. The consolidation of digital-based computational means in the present, pushes a technological tool into the field with a tremendous impact in areas like Control, Signal Processing, Communications, System Modelling and related Applications. This book attempts to give a scope in the wide area of Discrete-Time Systems. Their contents are grouped conveniently in sections according to significant areas, namely Filtering, Fixed and Adaptive Control Systems, Stability Problems and Miscellaneous Applications. We think that the contribution of the book enlarges the field of the Discrete-Time Systems with signification in the present state-of-the-art. Despite the vertiginous advance in the field, we also believe that the topics described here allow us also to look through some main tendencies in the next years in the research area.

Discrete-time Stochastic Systems Torsten Söderström 2002-07-26 This comprehensive introduction to the estimation and control of dynamic stochastic systems provides complete derivations of key results. The second edition includes improved and updated material, and a new presentation of polynomial control and new derivation of linear-quadratic-Gaussian control.

Kalman Filtering Charles K. Chui 2017-03-21 This new edition presents a thorough discussion of the mathematical theory and computational schemes of Kalman filtering. The filtering algorithms are derived via different approaches, including a direct method consisting of a series of elementary steps, and an indirect method based on innovation projection. Other topics include Kalman filtering for systems with correlated noise or colored noise, limiting Kalman filtering for time-invariant systems, extended Kalman filtering for nonlinear systems, interval Kalman filtering for uncertain systems, and wavelet Kalman filtering for multiresolution analysis of random signals. Most filtering algorithms are illustrated by using simplified radar tracking examples. The style of the book is informal, and the mathematics is elementary but rigorous. The text is self-contained, suitable for self-study, and accessible to all readers with a minimum knowledge of linear algebra, probability theory, and system engineering. Over 100 exercises and problems with solutions help deepen the knowledge. This new edition has a new chapter on filtering communication networks and data processing, together with new exercises and new real-time applications.

Fundamentals of Spacecraft Attitude Determination and Control F. Landis Markley 2014-05-31 This book explores topics that are central to the field of spacecraft attitude determination and control. The authors provide rigorous theoretical derivations of significant algorithms accompanied by a generous amount of qualitative discussions of the subject matter. The book documents the development of the important concepts and methods in a manner accessible to practicing engineers, graduate-level engineering students and applied mathematicians. It includes detailed examples from actual mission designs to help ease the transition from theory to practice and also provides prototype algorithms that are readily available on the author's website. Subject matter includes both theoretical derivations and practical implementation of spacecraft attitude determination and control systems. It provides detailed derivations for attitude kinematics and dynamics and provides detailed description of the most widely used attitude parameterization, the quaternion. This title also provides a thorough treatise of attitude dynamics including Jacobian elliptical functions. It is the first known book to provide detailed derivations and explanations of state attitude determination and gives readers real-world examples from actual working spacecraft missions. The subject matter is chosen to fill the void of existing textbooks and treatises, especially in state and dynamics attitude determination. MATLAB code of all examples will be provided through an external website.

Modern Digital Control Systems Raymond G. Jacquot 2018-10-31 This work presents traditional methods and current techniques of incorporating the computer into closed-loop dynamic systems control, combining conventional transfer function design and state variable concepts. Digital Control Designer - an award-winning software program which permits the solution of highly complex problems - is available on the CR

Regression Estimators Marvin H. J. Gruber 2010-06-30 Praise for the first edition --

Optimal and Robust Estimation Frank L. Lewis 2017-12-19 More than a decade ago, world-renowned control systems authority Frank L. Lewis introduced what would become a standard textbook on estimation, under the title Optimal Estimation, used in top universities throughout the world. The time has come for a new edition of

this classic text, and Lewis enlisted the aid of two accomplished experts to bring the book completely up to date with the estimation methods driving today's high-performance systems. A Classic Revisited Optimal and Robust Estimation: With an Introduction to Stochastic Control Theory, Second Edition reflects new developments in estimation theory and design techniques. As the title suggests, the major feature of this edition is the inclusion of robust methods. Three new chapters cover the robust Kalman filter, H-infinity filtering, and H-infinity filtering of discrete-time systems. Modern Tools for Tomorrow's Engineers This text overflows with examples that highlight practical applications of the theory and concepts. Design algorithms appear conveniently in tables, allowing students quick reference, easy implementation into software, and intuitive comparisons for selecting the best algorithm for a given application. In addition, downloadable MATLAB® code allows students to gain hands-on experience with industry-standard software tools for a wide variety of applications. This cutting-edge and highly interactive text makes teaching, and learning, estimation methods easier and more modern than ever.