Recursive Identification and Parameter Estimation

Han-Fu Chen, Wenxiao Zhao

Recursive Identification and Parameter Estimation

Han-Fu Chen, Wenxiao Zhao

Recursive Identification and Parameter Estimation Han-Fu Chen, Wenxiao Zhao

Recursive Identification and Parameter Estimation describes a recursive approach to solving system identification and parameter estimation problems arising from diverse areas. Supplying rigorous theoretical analysis, it presents the material and proposed algorithms in a manner that makes it easy to understand—providing readers with the modeling and identification skills required for successful theoretical research and effective application.

The book begins by introducing the basic concepts of probability theory, including martingales, martingale difference sequences, Markov chains, mixing processes, and stationary processes. Next, it discusses the root-seeking problem for functions, starting with the classic RM algorithm, but with attention mainly paid to the stochastic approximation algorithms with expanding truncations (SAAWET) which serves as the basic tool for recursively solving the problems addressed in the book.

The book not only identifies the results of system identification and parameter estimation, but also demonstrates how to apply the proposed approaches for addressing problems in a range of areas, including:

- Identification of ARMAX systems without imposing restrictive conditions
- Identification of typical nonlinear systems
- Optimal adaptive tracking
- Consensus of multi-agents systems
- Principal component analysis
- Distributed randomized PageRank computation

This book recursively identifies autoregressive and moving average with exogenous input (ARMAX) and discusses the identification of non-linear systems. It concludes by addressing the problems arising from different areas that are solved by SAAWET. Demonstrating how to apply the proposed approaches to solve problems across a range of areas, the book is suitable for students, researchers, and engineers working in systems and control, signal processing, communication, and mathematical statistics.

Download and Read Free Online Recursive Identification and Parameter Estimation Han-Fu Chen, Wenxiao Zhao

---

From reader reviews:

Lindsey Gant:

The book Recursive Identification and Parameter Estimation can give more knowledge and information about everything you want. So just why must we leave a good thing like a book Recursive Identification and Parameter Estimation? A number of you have a different opinion about publication. But one aim this book can give many details for us. It is absolutely right. Right now, try to closer together with your book. Knowledge or data that you take for that, you may give for each other; you could share all of these. Book Recursive Identification and Parameter Estimation has simple shape nevertheless, you know: it has great and massive function for you. You can appear the enormous world by open and read a publication. So it is very wonderful.

Pamela Dudley:

Spent a free time for you to be fun activity to do! A lot of people spent their spare time with their family, or all their friends. Usually they carrying out activity like watching television, about to beach, or picnic within the park. They actually doing same task every week. Do you feel it? Do you need to something different to fill your own personal free time/ holiday? Could be reading a book is usually option to fill your no cost time/ holiday. The first thing you ask may be what kinds of guide that you should read. If you want to test look for book, may be the publication untitled Recursive Identification and Parameter Estimation can be good book to read. May be it is usually best activity to you.

Frank Dawson:

Do you like reading a reserve? Confuse to looking for your selected book? Or your book has been rare? Why so many issue for the book? But just about any people feel that they enjoy for reading. Some people likes reading through, not only science book but also novel and Recursive Identification and Parameter Estimation or maybe others sources were given information for you. After you know how the great a book, you feel need to read more and more. Science book was created for teacher or perhaps students especially. Those textbooks are helping them to increase their knowledge. In some other case, beside science reserve, any other book likes Recursive Identification and Parameter Estimation to make your spare time a lot more colorful. Many types of book like here.

Daniel Scholz:

A lot of publication has printed but it takes a different approach. You can get it by internet on social media. You can choose the very best book for you, science, comedian, novel, or whatever by means of searching from it. It is referred to as of book Recursive Identification and Parameter Estimation. You can contribute your knowledge by it. Without making the printed book, it could possibly add your knowledge and make you happier to read. It is most important that, you must aware about book. It can bring you from one location to other place.

Download and Read Online Recursive Identification and Parameter Estimation Han-Fu Chen, Wenxiao Zhao #SX2ATQDC7VG

Read Recursive Identification and Parameter Estimation by Han-Fu Chen, Wenxiao Zhao for online ebook

Recursive Identification and Parameter Estimation by Han-Fu Chen, Wenxiao Zhao Free PDF d0wnl0ad, audio books, books to read, good books to read, cheap books, good books, online books, books online, book reviews epub, read books online, books to read online, online library, greatbooks to read, PDF best books to read, top books to read Recursive Identification and Parameter Estimation by Han-Fu Chen, Wenxiao Zhao books to read online.

Online Recursive Identification and Parameter Estimation by Han-Fu Chen, Wenxiao Zhao ebook PDF download

Recursive Identification and Parameter Estimation by Han-Fu Chen, Wenxiao Zhao Doc

Recursive Identification and Parameter Estimation by Han-Fu Chen, Wenxiao Zhao Mobipocket

Recursive Identification and Parameter Estimation by Han-Fu Chen, Wenxiao Zhao EPub