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David G. Luenberger

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1998

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Eli Gershon,Uri Shaked,Isaac Yaesh

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H-infinity Control and Estimation of State-multiplicative Linear Systems Eli Gershon,Uri Shaked,Isaac Yaesh,2005-06-24 Multiplicative noise appears in systems where the process or measurement noise levels depend on the system state vector Such systems are relevant for example in radar measurements where larger ranges involve higher noise level This monograph embodies a comprehensive survey of the relevant literature with basic problems being formulated and solved by applying various techniques including game theory linear matrix inequalities and Lyapunov parameter dependent functions Topics covered include convex H2 and H infinity norms analysis of systems with multiplicative noise state feedback control and state estimation of systems with multiplicative noise dynamic and static output feedback of stochastic bilinear systems tracking controllers for stochastic bilinear systems utilizing preview information Various examples which demonstrate the applicability of the theory to practical control engineering problems are considered two such examples are taken from the aerospace and guidance control areas *An Invitation to Statistics in Wasserstein Space* Victor M. Panaretos,Yoav Zemel,2020-03-10 This open access book presents the key aspects of statistics in Wasserstein spaces i e statistics in the space of probability measures when endowed with the geometry of optimal transportation Further to reviewing state of the art aspects it also provides an accessible introduction to the fundamentals of this current topic as well as an overview that will serve as an invitation and catalyst for further research Statistics in Wasserstein spaces represents an emerging topic in mathematical statistics situated at the interface between functional data analysis where the data are functions thus lying in infinite dimensional Hilbert space and non Euclidean statistics where the data satisfy nonlinear constraints thus lying on non Euclidean manifolds The Wasserstein space provides the natural mathematical formalism to describe data collections that are best modeled as random measures on Euclidean space e g images and point processes Such random measures carry the infinite dimensional traits of functional data but are intrinsically nonlinear due to positivity and integrability restrictions Indeed their dominating statistical variation arises through random deformations of an underlying template a theme that is pursued in depth in this monograph **Numerical Solution of Systems of Simultaneous Polynomial Equations** Stanford University. Systems Optimization Laboratory,A. N. Rosenberg,1983

Model-Based Fault Diagnosis Techniques Steven X. Ding,2012-12-20 Guaranteeing a high system performance over a wide operating range is an important issue surrounding the design of automatic control systems with successively increasing complexity As a key technology in the search for a solution advanced fault detection and identification FDI is receiving considerable attention This book introduces basic model based FDI schemes advanced analysis and design algorithms and mathematical and control theoretic tools This second edition of Model Based Fault Diagnosis Techniques contains new material on fault isolation and identification and alarm management extended and revised treatment of systematic threshold determination for systems with both deterministic unknown inputs and stochastic noises addition of the continuously stirred

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Time-delay Systems John Edward Marshall,1979   **Static and Dynamic Finite Element Analysis of Finite Deformation Geometrically Exact Shell Models** Stanford University. Division of Applied Mechanics. Division of Applied Mechanics,1993   **Automatic Control Theory & Applications** ,1978   *Deterministic L2/H2 Optimization of Linear Dynamical Systems* Nader Safari-Shad,1992   Quantitative Equity Portfolio Management Ludwig B. Chincarini,Daehwan Kim,2010-08-18 Quantitative Equity Portfolio Management brings the orderly structure of fundamental asset management to the often chaotic world of active equity management Straightforward and accessible it provides you with nuts and bolts details for selecting and aggregating factors building a risk model and much more   **Control System Design Using Matlab** Bahram Shahian,Michael Hassul,1993 This work offers coverage of the design tool MATLAB and the way in which it functions in conjunction with computer aided control system design   *Modal Control: Theory and Applications* Brian Porter,1972   **Numerical Solution of Optimal Control Problems with State Constraints by Sequential Quadratic Programming in Function Space** Kees C. P. Machielsen,1988

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