

Tohru Katayama



Subspace Methods for System Identification



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Subspace Methods For System Identification Communications And Control Engineering

Christian Drosten



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System Identification shows the student reader how to approach the system identification problem in a systematic fashion The process is divided into three basic steps experimental design and data collection model structure selection and parameter estimation and model validation each of which is the subject of one or more parts of the text Following an introduction on system theory particularly in relation to model representation and model properties the book contains four parts covering data based identification non parametric methods for use when prior system knowledge is very limited time invariant identification for systems with constant parameters time varying systems identification primarily with recursive estimation techniques and model validation methods A fifth part composed of appendices covers the various aspects of the underlying mathematics needed to begin using the text The book uses essentially semi physical or gray box modeling methods although data based transfer function system descriptions are also introduced The approach is problem based rather than rigorously mathematical The use of finite input output data is demonstrated for frequency and time domain identification in static dynamic linear nonlinear time invariant and time varying systems Simple examples are used to show

readers how to perform and emulate the identification steps involved in various control design methods with more complex illustrations derived from real physical chemical and biological applications being used to demonstrate the practical applicability of the methods described End of chapter exercises for which a downloadable instructors Solutions Manual is available from fill in URL here will both help students to assimilate what they have learned and make the book suitable for self tuition by practitioners looking to brush up on modern techniques Graduate and final year undergraduate students will find this text to be a practical and realistic course in system identification that can be used for assessing the processes of a variety of engineering disciplines System Identification will help academic instructors teaching control related to give their students a good understanding of identification methods that can be used in the real world without the encumbrance of undue mathematical detail

Low Rank Approximation Ivan Markovsky, 2011-11-19 Data Approximation by Low complexity Models details the theory algorithms and applications of structured low rank approximation Efficient local optimization methods and effective suboptimal convex relaxations for Toeplitz Hankel and Sylvester structured problems are presented Much of the text is devoted to describing the applications of the theory including system and control theory signal processing computer algebra for approximate factorization and common divisor computation computer vision for image deblurring and segmentation machine learning for information retrieval and clustering bioinformatics for microarray data analysis chemometrics for multivariate calibration and psychometrics for factor analysis Software implementation of the methods is given making the theory directly applicable in practice All numerical examples are included in demonstration files giving hands on experience and exercises and MATLAB examples assist in the assimilation of the theory

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System Identification
2003 Paul Van Den Hof, Bo Wahlberg, Siep Weiland, 2004-06-29 The scope of the symposium covers all major aspects of system identification experimental modelling signal processing and adaptive control ranging from theoretical methodological and scientific developments to a large variety of engineering application areas It is the intention of the organizers to promote SYSID 2003 as a meeting place where scientists and engineers from several research communities can meet to discuss issues related to these areas Relevant topics for the symposium program include Identification of linear and multivariable systems identification of nonlinear systems including neural networks identification of hybrid and distributed systems Identification for control experimental modelling in process control vibration and modal analysis model validation monitoring and fault detection signal processing and communication parameter estimation and inverse modelling statistical analysis and uncertainty bounding adaptive control and data based controller tuning learning data mining and Bayesian approaches

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