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KEY=ROBUST - PEREZ KENDAL

CONTROL AND SYSTEM THEORY OF DISCRETE-TIME STOCHASTIC SYSTEMS

Springer Nature **This book helps students, researchers, and practicing engineers to understand the theoretical framework of control and system theory for discrete-time stochastic systems so that they can then apply its principles to their own stochastic control systems and to the solution of control, filtering, and realization problems for such systems. Applications of the theory in the book include the control of ships, shock absorbers, traffic and communications networks, and power systems with fluctuating power flows. The focus of the book is a stochastic control system defined for a spectrum of probability distributions including Bernoulli, finite, Poisson, beta, gamma, and Gaussian distributions. The concepts of observability and controllability of a stochastic control system are defined and characterized. Each output process considered is, with respect to conditions, represented by a stochastic system called a stochastic realization. The existence of a control law is related to stochastic controllability while the existence of a filter system is related to stochastic observability. Stochastic control with partial observations is based on the existence of a stochastic realization of the filtration of the observed process.**

SINGULAR CONTROL SYSTEMS

Springer **This monograph is sums up the development of singular system**

theory and provides the control circle with a systematic theory of the system. It focuses on the analysis and synthesis of singular control systems. Its distinctive features include systematic discussion of controllabilities and observabilities, design of singular or normal observers and compensators with their structural stability, systems analysis via transfer matrix, and studies of discrete-time singular systems. Some acquaintance with linear algebra and linear systems is assumed. Prospective readers are graduate students, scientists, and other researchers in control theory and its applications. Much of the material in the book is new.

DISCRETE-TIME LINEAR SYSTEMS

THEORY AND DESIGN WITH APPLICATIONS

Springer Science & Business Media **Discrete-Time Linear Systems: Theory and Design with Applications combines system theory and design in order to show the importance of system theory and its role in system design. The book focuses on system theory (including optimal state feedback and optimal state estimation) and system design (with applications to feedback control systems and wireless transceivers, plus system identification and channel estimation).**

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H∞ CONTROL AND ITS APPLICATIONS

Springer **H... control theory is a subject that deals with the minimisation of the H... norm of the transfer matrix from an exogenous disturbance to a pertinent controlled output of a given plant. H... Control and Its Applications examines both the theoretical and practical aspects of H... control from the angle of the structural properties of linear systems. Constructive algorithms for finding solutions to general singular H...**

control problems are presented, as well as solutions to general H... almost disturbance decoupling problems, and the applications of the theory to real-life problems with actual implementations is also presented. The book deals with all such issues for general continuous - and discrete-time systems. The book can be used in graduate courses in departments of aeronautics and astronautics, applied mathematics, chemical engineering, electrical engineering and mechanical engineering. It is also invaluable for practising engineers in industry.

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ROBUST CONTROL AND FILTERING OF SINGULAR SYSTEMS

Lecture Notes in Control and Information Sciences **Singular systems have been widely studied in the past two decades due to their extensive applications in modelling and control of electrical circuits, power systems, economics and other areas. Interest has grown recently in the stability analysis and control of singular systems with parameter uncertainties due to their frequent presence in dynamic systems, which is much more complicated than that of state-space systems because controllers must be designed so that the closed-loop system is not only robustly stable, but also regular and impulse-free (in the continuous case) or causal (in the discrete case), while the latter two issues do not arise in the state-space case. This monograph aims to present up-to-date research developments and references on robust control and filtering of uncertain singular systems in a unified matrix inequality setting. It provides a coherent approach to studying control and filtering problems as extensions of state-space systems without the commonly used slow-fast decomposition. It contains valuable reference material for researchers wishing to explore the area of singular systems, and its contents are also suitable for a one-semester graduate course.**

DISCRETE-TIME CONTROL SYSTEM ANALYSIS AND DESIGN

ADVANCES IN THEORY AND APPLICATIONS

Elsevier **Praise for Previous Volumes "This book will be a useful reference to control engineers and researchers. The papers contained cover well the recent advances in the field of modern control theory." -IEEE GROUP CORRESPONDENCE "This book will help all those researchers who valiantly try to keep abreast of what is new in the theory and practice of optimal control." -CONTROL**

MATHEMATICS FOR MACHINE LEARNING

Cambridge University Press **Distills key concepts from linear algebra, geometry, matrices, calculus, optimization, probability and statistics that are used in machine learning.**

NONLINEAR DYNAMICS

A HANDS-ON INTRODUCTORY SURVEY

Morgan & Claypool Publishers **This book uses a hands-on approach to nonlinear dynamics using commonly available software, including the free dynamical systems software Xppaut, Matlab (or its free cousin, Octave) and the Maple symbolic algebra system. Detailed instructions for various common procedures, including bifurcation analysis using the version of AUTO embedded in Xppaut, are provided. This book also provides a survey that can be taught in a single academic term covering a greater variety of dynamical systems (discrete versus continuous time, finite versus infinite-dimensional, dissipative versus conservative) than is normally seen in introductory texts. Numerical computation and linear stability analysis are used as unifying themes throughout the book. Despite the emphasis on computer calculations, theory is not neglected, and fundamental concepts from the field of nonlinear dynamics such as solution maps and invariant manifolds are presented.**

SINGULAR PERTURBATION ANALYSIS OF DISCRETE CONTROL SYSTEMS

Lecture Notes in Mathematics

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SINGULAR PERTURBATION METHODOLOGY IN CONTROL SYSTEMS

IET **This book presents the twin topics of singular perturbation methods and time scale analysis to problems in systems and control. The heart of the book is the singularly perturbed optimal control systems, which are notorious for demanding excessive computational costs. The book addresses both continuous control systems (described by differential equations) and discrete control systems (characterised by difference equations). Another feature is the extensive bibilography, which will hopefully be of great help for future study and research. Also of particular interest is the categorisation of an impressive record of applications of the methodology of singular pertubations and time scales (SPTS) in a wide spectrum of fields, such as circuits and networks, fluid mechanics and flight mechanics, biology and ecology and robotics.**

PID CONTROL FOR MULTIVARIABLE PROCESSES

Springer Science & Business Media **Thereare richtheories and designs for generalcontrolsystems,but usually, they will not lead to PID controllers. Noting that the PID controller has been the most popular one in industry for over ?fty years, we will con?ne our discussion hereto PIDcontrolonly. PID controlhasbeenanimportantresearchtopicsince 1950’s, and causes remarkable activities for the last two decades. Most of the existing works have been on the single variable PID control and its theory and design are well established, understood and practically applied. However, most industrial processes are of multivariable nature. It is not rare that the overall multivariable PID control system could fail although each PID loop may work well.**

Thus,demandforaddressingmultivariableinteractionsishighforsuccessful applicationofPIDcontrolinmultivariableprocessesanditisevidentfrommajor leading control companies who all rankedthe couplings of multivariable systems as the principal common problem in industry. There have been studies on PID control for multivariable processes and they provide some useful design tools for certaincases. But itis notedthat the existing worksaremainlyfor decentralized form of PID control and based on ad hoc methodologies. Obvious, multivariable PID control is much less understood and developed in comparison with the single variable case and actual need for industrial applications. Better theory and design have to be established for multivariable PID control to reach the same maturity and popularity as the single variable case. The present monograph puts together, in a single volume, a fairly comp- hensive, up-to-date and detailed treatment of PID control for multivariable p- cesses, from paring, gain and phase margins, to various design methods and applications.

DISCRETE WAVELET TRANSFORMS

THEORY AND APPLICATIONS

BoD – Books on Demand **Discrete wavelet transform (DWT) algorithms have become standard tools for discrete-time signal and image processing in several areas in research and industry. As DWT provides both frequency and location information of the analyzed signal, it is constantly used to solve and treat more and more advanced problems. The present book: Discrete Wavelet Transforms: Theory and Applications describes the latest progress in DWT analysis in non-stationary signal processing, multi-scale image enhancement as well as in biomedical and industrial applications. Each book chapter is a separate entity providing examples both the theory and applications. The book comprises of tutorial and advanced material. It is intended to be a reference text for graduate students and researchers to obtain in-depth knowledge in specific applications.**

STATISTICAL SIGNAL PROCESSING IN ENGINEERING

John Wiley & Sons **A problem-solving approach to statistical signal processing for practicing engineers, technicians, and graduate students This book takes a pragmatic approach in solving a set of common problems engineers and technicians encounter when processing signals. In writing it, the author drew on his vast theoretical and practical experience in the field to provide a quick-solution manual for technicians and engineers, offering field-tested solutions to most problems engineers can encounter. At the same time, the book delineates the basic concepts and applied mathematics underlying each solution so that readers can go deeper into the theory to gain a better idea of the solution’s limitations and potential pitfalls, and thus tailor the best solution for the specific engineering application. Uniquely, Statistical Signal Processing in Engineering can also**

function as a textbook for engineering graduates and post-graduates. Dr. Spagnolini, who has had a quarter of a century of experience teaching graduate-level courses in digital and statistical signal processing methods, provides a detailed axiomatic presentation of the conceptual and mathematical foundations of statistical signal processing that will challenge students' analytical skills and motivate them to develop new applications on their own, or better understand the motivation underlining the existing solutions. Throughout the book, some real-world examples demonstrate how powerful a tool statistical signal processing is in practice across a wide range of applications. Takes an interdisciplinary approach, integrating basic concepts and tools for statistical signal processing Informed by its author's vast experience as both a practitioner and teacher Offers a hands-on approach to solving problems in statistical signal processing Covers a broad range of applications, including communication systems, machine learning, wavefield and array processing, remote sensing, image filtering and distributed computations Features numerous real-world examples from a wide range of applications showing the mathematical concepts involved in practice Includes MATLAB code of many of the experiments in the book Statistical Signal Processing in Engineering is an indispensable working resource for electrical engineers, especially those working in the information and communication technology (ICT) industry. It is also an ideal text for engineering students at large, applied mathematics post-graduates and advanced undergraduates in electrical engineering, applied statistics, and pure mathematics, studying statistical signal processing.

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DISCRETE CHOICE METHODS WITH SIMULATION

Cambridge University Press **This book describes the new generation of discrete choice methods, focusing on the many advances that are made possible by simulation. Researchers use these statistical methods to examine the choices that consumers, households, firms, and other agents make. Each of the major models is covered: logit, generalized extreme value, or GEV (including nested and cross-nested logits), probit, and mixed logit, plus a variety of specifications that build on these basics. Simulation-assisted estimation procedures are investigated and compared, including maximum stimulated likelihood, method of simulated moments, and method of simulated scores. Procedures for drawing from densities are described, including variance reduction techniques such as anithetics and Halton draws. Recent advances in Bayesian procedures are explored, including the use of the Metropolis-Hastings algorithm and its variant Gibbs sampling. The second edition adds chapters on endogeneity and expectation-maximization (EM) algorithms. No other book incorporates all these fields, which have arisen in the past 25 years. The procedures are applicable in many fields, including energy, transportation, environmental studies, health, labor, and marketing.**

NUMERICAL METHODS FOR LINEAR CONTROL SYSTEMS

DESIGN AND ANALYSIS

Academic Press **Numerical Methods for Linear Control Systems Design and Analysis is an interdisciplinary textbook aimed at systematic descriptions and implementations of numerically-viable algorithms based on well-established, efficient and stable modern numerical linear techniques for mathematical problems arising in the design and analysis of linear control systems both for the first- and second-order models. MATLAB-based software is included for implementing all of the major algorithms from the book. Unique coverage of modern mathematical concepts such as parallel computations, second-order systems, and large-scale solutions Background material in linear algebra, numerical linear algebra, and control theory included in text Step-by-step explanations of the algorithms and examples Includes MATLAB-based solution software**

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Springer Science & Business Media **Providing readers with a solid basis in dynamical systems theory, as well as explicit procedures for application of general mathematical results to particular problems, the focus here is on efficient numerical implementations of the developed techniques. The book is designed for advanced undergraduates or graduates in applied mathematics, as well as for Ph.D. students and researchers in physics, biology, engineering, and economics who use dynamical systems as model tools in their studies. A moderate mathematical background is assumed, and, whenever possible, only elementary mathematical tools are used. This new edition preserves the structure of the first while updating the context to incorporate recent theoretical developments, in particular new and improved numerical methods for bifurcation analysis.**

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Cambridge University Press **Covers mathematical and algorithmic foundations of data science: machine learning, high-dimensional geometry, and analysis of large networks.**

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AN INTRODUCTION FOR SCIENTISTS AND ENGINEERS, SECOND EDITION

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A COURSE ON ROUGH PATHS

WITH AN INTRODUCTION TO REGULARITY STRUCTURES

Springer Nature **With many updates and additional exercises, the second edition of this book continues to provide readers with a gentle introduction to rough path analysis and regularity structures, theories that have yielded many new insights into the analysis of stochastic differential equations, and, most recently, stochastic partial differential equations. Rough path analysis provides the means for constructing a pathwise solution theory for stochastic differential equations which, in many respects, behaves like the theory of deterministic differential equations and permits a clean break between analytical and probabilistic arguments. Together with the theory of regularity structures, it forms a robust toolbox, allowing the recovery of many classical results without having to rely on specific probabilistic properties such as adaptedness or the martingale property. Essentially self-contained, this textbook puts the emphasis on ideas and short arguments, rather than aiming for the strongest possible statements. A typical reader will have been exposed to upper undergraduate analysis and probability courses, with little more than Itô-integration against Brownian motion required for most of the text. From the reviews of the first edition: "Can easily be used as a support for a graduate course ... Presents in an accessible way the unique point of view of two experts who themselves have largely contributed to the theory" - Fabrice Baudouin in the Mathematical Reviews "It is easy to base a graduate course on rough paths on this ... A researcher who carefully works her way through all of the exercises will have a very good impression of the current state of the art" - Nicolas Perkowski in Zentralblatt MATH**

SYSTEM DEPENDABILITY EVALUATION INCLUDING S-DEPENDENCY AND UNCERTAINTY

MODEL-DRIVEN DEPENDABILITY ANALYSES

Springer **The book focuses on system dependability modeling and calculation, considering the impact of s-dependency and uncertainty. The best suited approaches for practical system dependability modeling and calculation, (1) the minimal cut approach, (2) the Markov process approach, and (3) the Markov minimal cut approach as a combination of (1) and (2) are described in detail and applied to several examples. The stringently used Boolean logic during the whole development process of**

the approaches is the key for the combination of the approaches on a common basis. For large and complex systems, efficient approximation approaches, e.g. the probable Markov path approach, have been developed, which can take into account s-dependencies be-tween components of complex system structures. A comprehensive analysis of aleatory uncertainty (due to randomness) and epistemic uncertainty (due to lack of knowledge), and their combination, developed on the basis of basic reliability indices and evaluated with the Monte Carlo simulation method, has been carried out. The uncertainty impact on system dependability is investigated and discussed using several examples with different levels of difficulty. The applications cover a wide variety of large and complex (real-world) systems. Actual state-of-the-art definitions of terms of the IEC 60050-192:2015 standard, as well as the dependability indices, are used uniformly in all six chapters of the book.

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