Optimal Estimation Of Dynamic Systems Second Edition Chapman Hallcrc Applied Mathematics Nonlinear Science

This book is about constructing models from experimental data. It covers a range of topics, from statistical data prediction to Kalman filtering, from black-box model identification to parameter estimation, from spectral analysis to predictive control. Written for graduate students, this textbook offers an approach that has proven successful throughout the many years during which its author has taught these topics at his University. The book: Contains accessible methods explained step-by-step in simple terms Offers an essential tool useful in a variety of fields, especially engineering, statistics, and mathematics Includes an overview on random variables and stationary processes, as well as an introduction to discrete time models and matrix analysis Incorporates historical commentaries to put into perspective the developments that have brought the discipline to its current state Provides many examples and solved problems to complement the presentation and facilitate comprehension of the techniques presented

Nonlinear Estimation: Methods and Applications with Deterministic Sample Points focusses on a comprehensive treatment of deterministic sample point filters (also called Gaussian filters) and their variants for nonlinear estimation problems, for which no closed-form solution is available in general. Gaussian filters are becoming popular with the designers due to their ease of implementation and real time execution even on inexpensive or legacy hardware. The main purpose of the book is to educate the reader about a variety of available nonlinear estimation methods so that the reader can choose the right method for a real life problem, adapt or modify it where necessary and implement it. The book can also serve as a core graduate text for a course on state estimation. The book starts from the basic conceptual solution of a nonlinear estimation problem and provides an in depth coverage of (i) various Gaussian filters such as the unscented Kalman filter, cubature and quadrature based filters, Gauss-Hermite filter and their variants and (ii) Gaussian sum filter, in both discrete and continuous-discrete domain. Further, a brief description of filters for randomly delayed measurement and two case-studies are also included. Features: The book covers all the important Gaussian filters, including filters with randomly delayed measurements. Numerical simulation examples with detailed matlab code are provided for most algorithms so that beginners can verify their understanding. Two real world case studies are included: (i) underwater passive target tracking, (ii) ballistic target tracking. The style of writing is suitable for engineers and scientists. The material of the book is presented with the emphasis on key ideas, underlying assumptions, algorithms, and properties. The book combines rigorous mathematical treatment with matlab code, algorithm listings, flow charts and detailed case studies to deepen understanding.

An optimal estimator for continuous nonlinear systems with nonlinear dynamics, and nonlinear measurement based on the continuous least square error criterion is derived. The solution is exact, explicit, in closed form and gives recursive formulas of the optimal filter. For the derivation of the filter, the following elements are combined: (i) the least squares (LS) criterion based on statistical-deterministic-likelihood approach to estimation; (ii) the state-dependent coefficient (SDC) form representation of the nonlinear system;

and (iii) the calculus of variation. The resulting filter is optimal per sample. The filter's gains need the solution of a nonsymmetric differential matrix Riccati equation. The stability of the estimator is investigated. The performances are demonstrated by simulation of the Van der Pol equation with noisy nonlinear measurement, and system driving noise.

This best-selling text focuses on the analysis and design of complicated dynamics systems. CHOICE called it "a high-level, concise book that could well be used as a reference by engineers, applied mathematicians, and undergraduates. The format is good, the presentation clear, the diagrams instructive, the examples and problems helpful...References and a multiple-choice examination are included."

Fundamental Concepts and Applications

A Practical Handbook

An Introduction to Hybrid Dynamical Systems

Applied Optimal Estimation

Theory, Models, and Applications

An Introduction with Applications

Parametric Resonance in Dynamical Systems discusses the phenomenon of parametric resonance and its occurrence in mechanical systems, vehicles, motorcycles, aircraft and marine craft, along micro-electro-mechanical systems. The contributors provides an introduction to the root causes of this phenomenon and its mathematical equivalent, the Mathieu-Hill equation. Also included is a discussion of how parametric resonance occurs on ships and offshore systems, and its frequency in mechanical and electrical systems. This volume is ideal for researchers and mechanical engineers working in application fields such as MEMS, maritime, aircraft and ground vehicle engineering.

Handbook of Probabilistic Models carefully examines the application of advanced probabilistic models in conventional engineering fields. In this comprehensive handbook, practitioners, researchers and scientists will find detailed explanations of technical concepts, applications of the proposed methods, and the respective scientific approaches needed to solve the problem. This book provides an interdisciplinary approach that creates advanced probabilistic models for engineering fields, ranging from conventional fields of mechanical engineering and civil engineering, to electronics, electrical, earth sciences, climate, agriculture, water resource, mathematical sciences and computer sciences. Specific topics covered include minimax probability machine regression, stochastic finite element method, relevance vector machine, logistic regression, Monte Carlo simulations, random matrix, Gaussian process regression, Kalman filter, stochastic optimization, maximum likelihood, Bayesian inference, Bayesian update, kriging, copula-statistical models, and more. Explains the application of advanced probabilistic models encompassing multidisciplinary research Applies probabilistic modeling to emerging areas in engineering Provides an interdisciplinary approach to probabilistic models and their applications, thus solving a wide range of practical problems

Upper-level undergraduate text introduces aspects of optimal control theory: dynamic programming, Pontryagin's minimum principle, and numerical techniques for trajectory optimization. Numerous figures, tables. Solution guide available upon request. 1970 edition.

Dynamic estimation and control is a fast growing and widely researched field of study that lays the foundation for a new generation of technologies that can dynamically, adaptively and automatically stabilize power systems. This book provides a comprehensive introduction to research techniques for real-time estimation and control of power systems. Dynamic Estimation and Control of Power Systems coherently and concisely explains key concepts in a step by step manner, beginning with the fundamentals and building up to the latest developments of the field. Each chapter features examples to illustrate the main ideas, and effective research tools are presented for signal processing-based estimation of the dynamic states and subsequent control, both centralized and decentralized, as well as linear and nonlinear. Detailed mathematical proofs are included for readers who desire a deeper technical understanding of the methods. This book is an ideal research reference for engineers and researchers working on monitoring and stability of modern grids, as well as postgraduate students studying these topics. It serves to deliver a clear understanding of the tools needed for estimation and control, while also acting as a basis for readers to further develop new and improved approaches in their own research. Offers the first concise, single resource on dynamic estimation and control of power systems Provides both an understanding of estimation and control concepts and a comparison of results Includes detailed case-studies, including MATLAB codes, to explain and demonstrate the concepts presented

Second Edition

Bounding Approaches to System Identification

State Estimation for Dynamic Systems

Dynamic Estimation and Control of Power Systems

Model Identification and Data Analysis

An Introduction to Optimal Estimation

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.

The essential introduction to the principles and applications of feedback systems—now fully revised and expanded This textbook covers the mathematics needed to model, analyze, and design feedback systems. Now more user-friendly than ever, this revised and expanded edition of Feedback Systems is a one-volume resource for students and researchers in mathematics and engineering. It has applications across a range of disciplines that utilize feedback in physical, biological, information, and economic systems. Karl Åström and Richard Murray use techniques from physics, computer science, and operations research to introduce control-oriented modeling. They begin with state space tools for analysis and design, including stability of solutions, Lyapunov functions, reachability, state feedback observability, and estimators. The matrix exponential plays a central role in the analysis of linear control systems, allowing a concise development of many of the key concepts for this class of models. Åström and Murray then develop and explain tools in the frequency domain, including transfer functions, Nyquist analysis, PID control, frequency domain design, and robustness. Features a new chapter on design principles and tools, illustrating the types of problems that can be solved using feedback Includes a new chapter on fundamental limits and new material on the Routh-Hurwitz criterion and root locus plots Provides exercises at the end of every chapter Comes with an electronic solutions manual An ideal textbook for undergraduate and graduate students Indispensable for researchers seeking a self-contained resource on control theory

This is the eBook of the printed book and may not include any media, website access codes, or print supplements that may come packaged with the bound book. For senior-level or first-year graduate-level courses in control analysis and design, and related courses within engineering, science, and management. Feedback Control of Dynamic Systems, Sixth Edition is perfect for practicing control engineers who wish to maintain their skills. This revision of a top-selling textbook on feedback control with the associated web site, FPE6e.com, provides greater instructor flexibility and student readability. Chapter 4 on A First Analysis of Feedback has been substantially rewritten to present the material in a more logical and effective manner. A new case study on *biological control introduces an important new area to the students, and each chapter now includes a historical perspective to illustrate the origins of the field. As in earlier editions, the book has been updated so that solutions are based on the latest versions of MATLAB and SIMULINK. Finally, some of the more exotic topics have been moved to the web site.*

Dynamic Systems Biology Modeling and Simuation consolidates and unifies classical and contemporary multiscale methodologies for mathematical modeling and computer simulation of dynamic biological systems – from molecular/cellular, organ-system, on up to population levels. The book pedagogy is developed as a well-annotated, systematic tutorial – with clearly spelled-out and unified nomenclature – derived from the author's own modeling efforts, publications and teaching over half a century. Ambiguities in some concepts and tools are clarified and others are rendered more accessible and practical. The latter include novel qualitative theory and methodologies for recognizing dynamical signatures in data using structural (multicompartmental and network) models and graph theory; and analyzing structural and measurement (data) models for quantification feasibility. The level is basic-to-intermediate, with much emphasis on biomodeling from real biodata, for use in real applications. Introductory coverage of core mathematical concepts such as linear and nonlinear differential and difference equations, Laplace transforms, linear algebra, probability, statistics and stochastics topics; PLUS .... The pertinent biology, biochemistry, biophysics or pharmacology for modeling are provided, to support understanding the amalgam of "math modeling" with life sciences. Strong emphasis on quantifying as well as building and analyzing biomodels: includes methodology and computational tools for parameter identifiability and sensitivity analysis; parameter estimation from real data; model distinguishability and simplification; and practical bioexperiment design and optimization. Companion website provides solutions and program code for examples and exercises using Matlab, Simulink, VisSim, SimBiology, SAAMII, AMIGO, Copasi and SBML-coded models. A full set of PowerPoint slides are available from the author for teaching from his textbook. He uses them to teach a 10 week quarter upper division course at UCLA, which meets twice a week, so there are 20 lectures. They can easily be augmented or stretched for a 15 week semester course. Importantly, the slides are editable, so they can be readily adapted to a lecturer's personal style and course content needs. The lectures are based on excerpts from 12 of the first 13 chapters of DSBMS. They are designed to highlight the key course material, as a study guide and structure for students following the full text content. The complete PowerPoint slide package (~25 MB) can be obtained by instructors (or prospective instructors) by emailing the author directly, at: joed@cs.ucla.edu

Identification of Dynamic Systems

Practical Methods for Optimal Control and Estimation Using Nonlinear Programming

Optimal and Robust Estimation

Nonlinear Optimal Control Theory

Kalman, H Infinity, and Nonlinear Approaches

Progress in Optimization

This best-selling text focuses on the analysis and design of complicated dynamics systems. CHOICE called it ""a high-level, concise book that could well be used as a reference by engineers, applied mathematicians, and undergraduates. The format is good, the presentation clear, the diagrams instructive, the examples and problems helpful...References and a multiple-choice examination are included.

This book provides a comprehensive presentation of classical and advanced topics in estimation and control of dynamical systems with an emphasis on stochastic control. Many aspects which are not easily found in a single text are provided, such as connections between control theory and mathematical finance, as well as differential games. The book is self-contained and prioritizes concepts rather than full rigor, targeting scientists who want to use control theory in their research in applied mathematics, engineering, economics, and management science. Examples and exercises are included throughout, which will be useful for PhD courses and graduate courses in general. Dr. Alain Bensoussan is Lars Magnus Ericsson Chair at UT Dallas and Director of the International Center for Decision and Risk Analysis which develops risk management research as it pertains to large-investment industrial projects that involve new technologies, applications and markets. He is also Chair Professor at City University Hong Kong.

A bottom-up approach that enables readers to master and apply the latest techniques in state estimation This book offers the best mathematical approaches to estimating the state of a general system. The author presents state estimation theory clearly and rigorously, providing the right amount of advanced material, recent research results, and references to enable the reader to apply state estimation techniques confidently across a variety of fields in science and engineering. While there are other textbooks that treat state estimation, this one offers special features and a unique perspective and pedagogical approach that speed learning: * Straightforward, bottom-up approach begins with basic concepts and then builds step by step to more advanced topics for a clear understanding of state estimation * Simple examples and problems that require only paper and pen to solve lead to an intuitive understanding of how theory works in practice * MATLAB(r)-based source code that corresponds to examples in the book, available on the author's Web site, enables readers to recreate results and experiment with other simulation setups and parameters Armed with a solid foundation in the basics, readers are presented with a careful treatment of advanced topics, including unscented filtering, high order nonlinear filtering, particle filtering, constrained state estimation, reduced order filtering, robust Kalman filtering, and mixed Kalman/H? filtering. Problems at the end of each chapter include both written exercises and computer exercises. Written exercises focus on improving the reader's understanding of theory and key concepts, whereas computer exercises help readers apply theory to problems similar to ones they are likely to encounter in industry. With its expert blend of theory and practice, coupled with its presentation of recent research results, Optimal State Estimation is strongly recommended for undergraduate and graduate-level courses in optimal control and state estimation theory. It also serves as a reference for engineers and science professionals across a wide array of industries.

Optimal Estimation of Dynamic Systems, Second EditionCRC Press

Parametric Resonance in Dynamical Systems

State Estimation and Optimal Control with Orthogonal Functions

Nonlinear Estimation

Stochastic Models, Estimation, and Control

Multisensor Attitude Estimation
Feedback Control of Dynamic Systems

The simulation of complex, integrated engineering systems is a core tool in industry which has been greatly enhanced by the MATLAB® and Simulink® software programs. The second edition of Dynamic Systems: Modeling, Simulation, and Control teaches engineering students how to leverage powerful simulation environments to analyze complex systems. Designed for introductory courses in dynamic systems and control, this textbook emphasizes practical applications through numerous case studies—derived from top-level engineering from the AMSE Journal of Dynamic Systems. Comprehensive yet concise chapters introduce fundamental concepts while demonstrating physical engineering applications. Aligning with current industry practice, the text covers essential topics such as analysis, design, and control of physical engineering systems, often composed of interacting mechanical, electrical, and fluid subsystem components. Major topics include mathematical modeling, system-response analysis, and feedback control systems. A wide variety of end-of-chapter problems—including conceptual problems, MATLAB® problems, and Engineering Application problems—help students understand and perform numerical simulations for integrated systems.

This volume builds upon the foundations set in Volumes 1 and 2. Chapter 13 introduces the basic concepts of stochastic control and dynamic programming as the fundamental means of synthesizing optimal stochastic control laws.

Nonlinear Optimal Control Theory presents a deep, wide-ranging introduction to the mathematical theory of the optimal control of processes governed by ordinary differential equations and certain types of differential equations with memory. Many examples illustrate the mathematical issues that need to be addressed when using optimal control techniques in diverse areas. Drawing on classroom-tested material from Purdue University and North Carolina State University, the book gives a unified account of bounded state problems governed by ordinary, integrodifferential, and delay systems. It also discusses Hamilton-Jacobi theory. By providing a sufficient and rigorous treatment of finite dimensional control problems, the book equips readers with the foundation to deal with other types of control problems, such as those governed by stochastic differential equations, partial differential equations, and differential games.

Precise dynamic models of processes are required for many applications, ranging from control engineering to the natural sciences and economics. Frequently, such precise models cannot be derived using theoretical considerations alone. Therefore, they must be determined experimentally. This book treats the determination of dynamic models based on measurements taken at the process, which is known as system identification or process identification. Both offline and online methods are presented, i.e. methods that post-process the measured data as well as methods that provide models during the measurement. The book is theory-oriented and application-oriented and most methods covered have been used successfully in practical applications for many different processes. Illustrative examples in this book with real measured data range from hydraulic and electric actuators up to combustion engines. Real experimental data is also provided on the Springer webpage, allowing readers to gather their first experience with the methods presented in this book. Among others, the book covers the following subjects: determination of the non-parametric frequency response, (fast) Fourier transform, correlation analysis, parameter estimation with a focus on the method of Least Squares and modifications, identification of time-variant processes, identification in closed-loop, identification of continuous time processes, and subspace methods. Some methods for nonlinear system identification are also considered, such as the Extended Kalman filter and neural networks. The different methods are compared by using a real three-mass oscillator process, a model of a drive train. For many identification methods, hints for the practical implementation and application are provided. The book is intended to meet the needs of students and practicing engineers working in research and development, design and manufacturing.

Estimation and Control of Dynamical Systems

Continuous Time Dynamical Systems

Introduction to Dynamic Systems

Advanced Kalman Filtering, Least-Squares and Modeling

An Introduction

Optimal Estimation and Control of Distributed-parameter Dynamic Systems

Difference and differential equations; Linear algebra; Linear state equations; Linear systems with constant coefficients; Positive systems; Markov chains; Concepts of control; Analysis of nonlinear systems; Some important dynamic systems; Optimal control.

A unified Bayesian treatment of the state-of-the-art filtering, smoothing, and parameter estimation algorithms for non-linear state space models.

This book is about dynamical systems that are "hybrid" in the sense that they contain both continuous and discrete state variables. Recently there has been increased research interest in the study of the interaction between discrete and continuous dynamics. The present volume provides a first attempt in book form to bring together concepts and methods dealing with hybrid systems from various areas, and to look at these from a unified perspective. The authors have chosen a mode of exposition that is largely based on illustrative examples rather than on the abstract theorem-proof format because the systematic study of hybrid systems is still in its infancy. The examples are taken from many different application areas, ranging from power converters to communication protocols and from chaos to mathematical finance. Subjects covered include the following: definition of hybrid systems; description formats; existence and uniqueness of solutions; special subclasses (variable-structure systems, complementarity systems); reachability and verification; stability and stabilizability; control design methods. The book will be of interest to scientists from a wide range of disciplines including: computer science, control theory, dynamical system theory, systems modeling and simulation, and operations research.

This text 1s designed to introduce the fundamentals of esti mation to engineers, scientists, and applied mathematicians. The level of the presentation should be accessible to senior under graduates and should prove especially well-suited as a self study guide for practicing professionals. My primary motivation for writing this book 1s to make a significant contribution toward minimizing the painful process most newcomers must go through in digesting and applying the theory. Thus the treatment 1s intro ductory and essence-oriented rather than comprehensive. While some original material 1s included, the justification for this text lies not in the contribution of dramatic new theoretical re sults, but rather in the degree of success I believe that I have achieved in providing a source from which this material may be learned more efficiently than through study of an existing text or the rather diffuse literature. This work is the outgrowth of the author's mid-1960's en counter with the subject while motivated by practical problems aSSociated with space vehicle orbit determination and estimation of powered rocket trajectories. The text has evolved as lecture notes for short courses and seminars given to professionals at Pr>efaae various private laboratories and government agencies, and during the past six years, in conjunction with engineering courses taught at the University of Virginia. To motivate the reader's thinking, the structure of a typical estimation problem often assumes the following form: • Given a dynamical system, a mathematical model is hypothesized based upon the experience of the investigator.

Digital Control of Dynamic Systems

Optimization, Estimation and Control

Optimal Control Theory

Dynamic Systems

Optimal Estimation of Dynamic Systems, Second Edition

In response to the growing interest in bounding error approaches, the editors of this volume offer the first collection of papers to describe advances in techniques and applications of bounding of the parameters, or state variables, of uncertain dynamical systems. Contributors explore the application of the bounding approach as an alternative to the probabilistic analysis of such systems, relating its importance to robust control-system design.

This work discusses the use of digital computers in the real-time control of dynamic systems using both classical and modern control methods. Two new chapters offer a review of feedback control systems and an overview of digital control systems. MATLAB statements and problems have been more thoroughly and carefully integrated throughout the text to offer students a more complete design picture.

Optimal control deals with the problem of finding a control law for a given system such that a certain optimality criterion is achieved. An optimal control is a set of differential equations describing the paths of the control variables that minimize the cost functional. This book, Continuous Time Dynamical Systems: State Estimation and Optimal Control with Orthogonal Functions, considers different classes of systems with quadratic performance criteria. It then attempts to find the optimal control law for each class of systems using orthogonal functions that can optimize the given performance criteria. Illustrated throughout with detailed examples, the book covers topics including: Block-pulse functions and shifted Legendre polynomials State estimation of linear time-invariant systems Linear optimal control systems incorporating observers Optimal control of systems described by integro-differential equations Linear-quadratic-Gaussian control Optimal control of singular systems Optimal control of time-delay systems with and without reverse time terms Optimal control of second-order nonlinear

systems Hierarchical control of linear time-invariant and time-varying systems
Graduate-level text provides introduction to optimal control theory for stochastic systems, emphasizing application of basic concepts to real problems.
Contributions from Australasia
An Introduction to Optimal Estimation of Dynamical Systems
Methods and Applications with Deterministic Sample Points
With an Introduction to Stochastic Control Theory, Second Edition
Feedback Systems
Optimal State Estimation

A focused presentation of how sparse optimization methods can be used to solve optimal control and estimation problems.

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.

State Estimation for Dynamic Systems presents the state of the art in this field and discusses a new method of state estimation. The method makes it possible to obtain optimal two-sided ellipsoidal bounds for reachable sets of linear and nonlinear control systems with discrete and continuous time. The practical stability of dynamic systems subjected to disturbances can be analyzed, and two-sided estimates in optimal control and differential games can be obtained. The method described in the book also permits guaranteed state estimation (filtering) for dynamic systems in the presence of external disturbances and observation errors. Numerical algorithms for state estimation and optimal control, as well as a number of applications and examples, are presented. The book will be an excellent reference for researchers and engineers working in applied mathematics, control theory, and system analysis. It will also appeal to pure and applied mathematicians, control engineers, and computer programmers.

This book is intended primarily as a handbook for engineers who must design practical systems. Its primary goal is to discuss model development in sufficient detail so that the reader may design an estimator that meets all application requirements and is robust to modeling assumptions. Since it is sometimes difficult to a priori determine the best model structure, use of exploratory data analysis to define model structure is discussed. Methods for deciding on the "best" model are also presented. A second goal is to present little known extensions of least squares estimation or Kalman filtering that provide guidance on model structure and parameters, or make the estimator more robust to changes in real-world behavior. A third goal is discussion of implementation issues that make the estimator more accurate or efficient, or that make it flexible so that model alternatives can be easily compared. The fourth goal is to provide the designer/analyst with guidance in evaluating estimator performance and in determining/correcting problems. The final goal is to provide a subroutine library that simplifies implementation, and flexible general purpose high-level drivers that allow both easy analysis of alternative models and access to extensions of the basic filtering. Supplemental materials and up-to-date errata are downloadable at http://booksupport.wiley.com.

Handbook of Probabilistic Models

Bayesian Filtering and Smoothing

Methods of Model Based Process Control

Dynamic Systems Biology Modeling and Simulation

Applied Optimal Control

Optimal Control and Estimation of Singular Dynamic Systems

This is the first book on the optimal estimation that places its major emphasis on practical applications, treating the subject more from an engineering than a mathematical orientation. Even so, theoretical and mathematical concepts are introduced and developed sufficiently to make the book a self-contained source of instruction for readers without prior knowledge of the basic principles of the field. The work is the product of the technical staff of The Analytic Sciences Corporation (TASC), an organization whose success has resulted largely from its applications of optimal estimation techniques to a wide variety of real situations involving large-scale systems. Arthur Gelb writes in the Foreword that "It is our intent throughout to provide a simple and interesting picture of the central issues underlying modern estimation theory and practice. Heuristic, rather than theoretically elegant, arguments are used extensively, with emphasis on physical insights and key questions of practical importance." Numerous illustrative examples, many based on actual applications, have been interspersed throughout the text to lead the student to a concrete understanding of the theoretical material. The inclusion of problems with "built-in" answers at the end of each of the nine chapters further enhances the self-study potential of the text. After a brief historical prelude, the book introduces the mathematics underlying random process theory and state-space characterization of linear dynamic systems. The theory and practice of optimal estimation is them presented, including filtering, smoothing, and prediction. Both linear and non-linear systems, and continuous- and discrete-time cases, are covered in considerable detail. New results are described concerning the application of covariance analysis to non-linear systems and the connection between observers and optimal estimators. The final chapters treat such practical and often pivotal issues as suboptimal structure, and computer loading considerations. This book is an outgrowth of a course given by TASC at a number of US Government facilities. Virtually all of the members of the TASC technical staff have, at one time and in one way or another,

contributed to the material contained in the work.

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.

'Optimization Day' (OD) has been a series of annual mini-conferences in Aus tralia since 1994. The purpose of this series of events is to gather researchers in optimization and its related areas from Australia and their collaborators, in order to exchange new developments of optimization theories, methods and their applications. The first four OD mini-conferences were held in The Uni versity of Ballarat (1994), The University of New South Wales (1995), The University of Melbourne (1996) and Royal Melbourne Institute of Technology (1997), respectively. They were all on the eastern coast of Australia. The fifth mini-conference Optimization Days was held at the Centre for Ap plied Dynamics and Optimization (CADO), Department of Mathematics and Statistics, The University of Western Australia, Perth, from 29 to 30 June 1998. This is the first time the OD mini-conference has been held at the west ern coast of Australia. This fifth OD preceded the International Conference on Optimization: Techniques and Applications (ICOTA) held at Curtin Uni versity of Technology. Many participants attended both events. There were 28 participants in this year's mini-conference and 22 presentations in the mini conference. The presentations in this volume are refereed contributions based on papers presented at the fifth Optimization Days mini-conference. The volume is di vided into the following parts: Global Optimization, Nonsmooth Optimization, Optimization Methods and Applications.

Linear algebra; Nonlinear and linear dynamic systems; Elementary concepts of probability theory; Random dynamic systems; Linear estimation theory; Discrete dynamic system estimation; Continuous dynamic system estimation.

Optimal State Estimation of Nonlinear Dynamic Systems

Optimal Estimation of Dynamic Systems

Modeling, Simulation, and Control

Optimal Control and Estimation

Model based control has emerged as an important way to improve plant efficiency in the process industries, while meeting processing and operating policy constraints. The reader of Methods of Model Based Process Control will find state of the art reports on model based control technology presented by the world's leading scientists and experts from industry. All the important issues that a model based control system has to address are covered in depth, ranging from dynamic simulation and control-relevant identification to information integration. Specific emerging topics are also covered, such as robust control and nonlinear model predictive control. In addition to critical reviews of recent advances, the reader will find new ideas, industrial applications and views of future needs and challenges. Audience: A reference for graduate-level courses and a comprehensive guide for researchers and industrial control engineers in their exploration of the latest trends in the area.

There has been an increasing interest in multi-disciplinary research on multisensor attitude estimation technology driven by its versatility and diverse areas of application, such as sensor networks, robotics, navigation, video, biomedicine, etc. Attitude estimation consists of the determination of rigid bodies’ orientation in 3D space. This research area is a multilevel, multifaceted process handling the automatic association, correlation, estimation, and combination of data and information from several sources. Data fusion for attitude estimation is motivated by several issues and problems, such as data imperfection, data multi-modality, data dimensionality, processing framework, etc. While many of these problems have been identified and heavily investigated, no single data fusion algorithm is capable of addressing all the aforementioned challenges. The variety of methods in the literature focus on a subset of these issues to solve, which would be determined based on the application in hand. Historically, the problem of attitude estimation has been introduced by Grace Wahba in 1965 within the estimate of satellite attitude and aerospace applications. This book intends to provide the reader with both a generic and comprehensive view of contemporary data fusion methodologies for attitude estimation, as well as the most recent researches and novel advances on multisensor attitude estimation task. It explores the design of algorithms and architectures, benefits, and challenging aspects, as well as a broad array of disciplines, including: navigation, robotics, biomedicine, motion analysis, etc. A number of issues that make data fusion for attitude estimation a challenging task, and which will be discussed through the different chapters of the book, are related to: 1) The nature of sensors and information sources (accelerometer, gyroscope, magnetometer, GPS, inclinometer, etc.); 2) The computational ability at the sensors; 3) The theoretical developments and convergence proofs; 4) The system architecture, computational resources, fusion level.

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 receiv