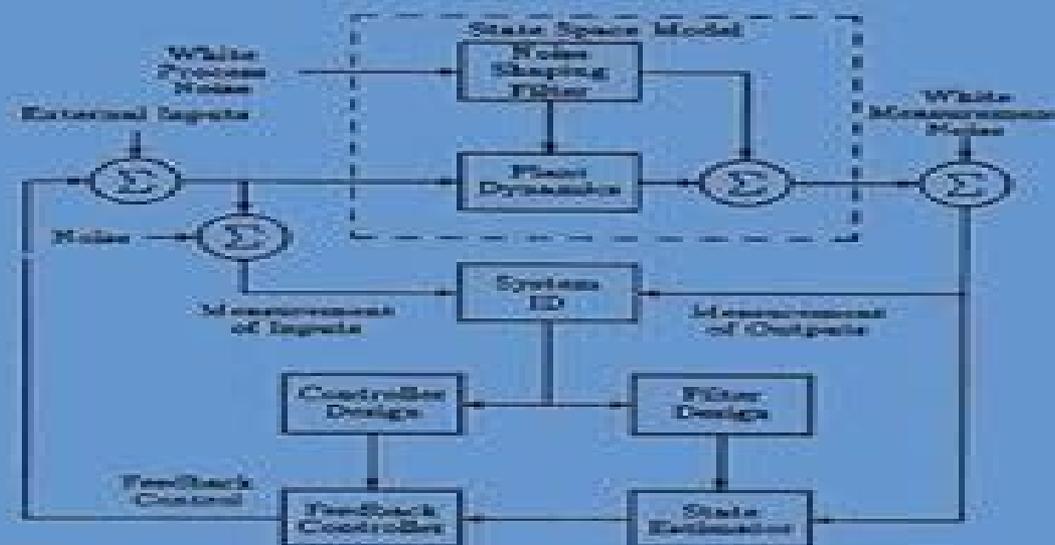


Statistical Methods in Control and Signal Processing



edited by
Tohru Katayama
Sueo Sugimoto



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Xiaolong Qi



Statistical Methods In Control And Signal Processing:

Statistical Methods in Control & Signal Processing Tohru Katayama, Suelo Sugimoto, 2018-10-08 Presenting statistical and stochastic methods for the analysis and design of technological systems in engineering and applied areas this work documents developments in statistical modelling identification estimation and signal processing The book covers such topics as subspace methods stochastic realization state space modelling and identification and parameter estimation Subspace Methods for System Identification Tohru Katayama, 2005-06-15 An in depth introduction to subspace methods for system identification in discrete time linear systems thoroughly augmented with advanced and novel results this text is structured into three parts Part I deals with the mathematical preliminaries numerical linear algebra system theory stochastic processes and Kalman filtering Part II explains realization theory as applied to subspace identification Stochastic realization results based on spectral factorization and Riccati equations and on canonical correlation analysis for stationary processes are included Part III demonstrates the closed loop application of subspace identification methods Subspace Methods for System Identification is an excellent reference for researchers and a useful text for tutors and graduate students involved in control and signal processing courses It can be used for self study and will be of interest to applied scientists or engineers wishing to use advanced methods in modeling and identification of complex systems *Stochastic Signal Processing* Johann Frederic Böhme, Pei-Jung Chung, 2012 This book intends to provide graduate students in electrical and information science a solid background in stochastic signal processing Chapter one introduces random signals through measurement noise Chapter two develops fundamental concepts in probability theory and statistical methods Chapter three is devoted to stochastic processes stochastic system theory and statistical signal processing The examples are carefully selected Some of them are aimed at motivating students interested in advanced topics such as signal detection estimation spectral analysis and system identification Problems with solutions and MATLAB exercises are included to encourage self study by researchers or engineers in related areas The most important concepts in statistics are presented so that linear systems and nonlinear ones as rectifiers with random input and output signals have proper mathematical description and allow statistical inference Such systems are fundamental to many engineering areas for example electronics measurements communications and control

Comprehensive Chemometrics, 2009-03-09 Designed to serve as the first point of reference on the subject Comprehensive Chemometrics presents an integrated summary of the present state of chemical and biochemical data analysis and manipulation The work covers all major areas ranging from statistics to data acquisition analysis and applications This major reference work provides broad ranging validated summaries of the major topics in chemometrics with chapter introductions and advanced reviews for each area The level of material is appropriate for graduate students as well as active researchers seeking a ready reference on obtaining and analyzing scientific data Features the contributions of leading experts from 21 countries under the guidance of the Editors in Chief and a team of specialist Section Editors L

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