Caines, Peter E.

Linear stochastic systems. Reprint of the 1988 original published by Wiley. (English)


See the review of the 1988 original in [Zbl 0658.93003].

MSC:

93-01 Introductory exposition (textbooks, tutorial papers, etc.) pertaining to systems and control theory
93C05 Linear systems in control theory
93E20 Optimal stochastic control
62M10 Time series, auto-correlation, regression, etc. in statistics (GARCH)
62P20 Applications of statistics to economics
93B15 Realizations from input-output data
93C40 Adaptive control/observation systems
93C55 Discrete-time control/observation systems
93E11 Filtering in stochastic control theory
93E12 Identification in stochastic control theory
62M20 Inference from stochastic processes and prediction
91B84 Economic time series analysis

Keywords:

linear stochastic systems in discrete time; recursive estimation; filtering; prediction; smoothing; stochastic realization; system modelling; parameter estimation; system identification; feedback; complete and partial information; adaptive control algorithms; minimum- variance control; self-tuning