

Stochastic Systems: The Mathematics of Filtering and Identification and Applications: Proceedings of the NATO Advanced Study Institute held at Les ... 22 - July 5, 1980 (Nato Science Series C:)



In the last five years or so there has been an important renaissance in the area of (mathematical) modeling, identification and (stochastic) control. It was the purpose of the Advanced Study Institute of which the present volume constitutes the proceedings to review recent developments in this area with particular emphasis on identification and filtering and to do so in such a manner that the material is accessible to a wide variety of both embryo scientists and the various breeds of established researchers to whom identification, filtering, etc. are important (such as control engineers, time series analysts, econometricians, probabilists, mathematical geologists, and various kinds of pure and applied mathematicians; all of these were represented at the ASI). For these proceedings we have taken particular care to see to it that the material presented will be understandable for a quite diverse audience. To that end we have added a fifth tutorial section (besides the four presented at the meeting) and have also included an extensive introduction which explains in detail the main problem areas and themes of these proceedings and which outlines how the various contributions fit together to form a coherent, integrated whole. The prerequisites needed to understand the material in this volume are modest and most graduate students in e. g. mathematical systems theory, applied mathematics, econometrics or control engineering will qualify.

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