

Techniques in Discrete-Time Stochastic Control Systems



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Techniques In Discrete Time Stochastic Control Systems

Vol 73 Advances In Theory And Applications

S Marginson



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Techniques in Discrete-Time Stochastic Control Systems ,1995-10-20 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 CORRESPONDANCE 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 **Stochastic Models, Estimation, and Control** Peter S. Maybeck,1982-08-25 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 **Applied mechanics reviews** ,1948 Forthcoming Books Rose Arny,2001-08 *Techniques in Discrete-Time Stochastic Control Systems* ,1995-10-09 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 CORRESPONDANCE 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 **Mathematical Methods in Robust Control of Discrete-Time Linear Stochastic Systems** Vasile Dragan,Toader Moroza,Adrian-Mihail Stoica,2009-11-10 In this monograph the authors develop a theory for the robust control of discrete time stochastic systems subjected to both independent random perturbations and to Markov chains Such systems are widely used to provide mathematical models for real processes in fields such as aerospace engineering communications manufacturing finance and economy The theory is a continuation of the authors work presented in their previous book entitled Mathematical Methods in Robust Control of Linear Stochastic Systems published by Springer in 2006 Key features Provides a common unifying framework for discrete time stochastic systems corrupted with both independent random perturbations and with Markovian jumps which are usually treated separately in the control literature Covers preliminary material on probability theory independent random variables conditional expectation and Markov chains Proposes new numerical algorithms to solve coupled matrix algebraic Riccati equations Leads the reader in a natural way to the original results through a systematic presentation Presents new theoretical results with detailed numerical examples The monograph is geared to researchers and graduate students in advanced control engineering applied mathematics mathematical systems theory and finance It is also accessible to undergraduate students with a fundamental knowledge in the theory of stochastic systems *Fault Diagnosis* Józef Korbicz,Jan M. Koscielny,Zdzislaw Kowalczyk,Wojciech Cholewa,2012-12-06 All real systems in nature physical biological and engineering ones can malfunction and fail due to faults in their components Logically the chances for malfunctions increase with the systems complexity The complexity of engineering systems is permanently growing due to their growing size and the degree of automation and accordingly increasing is the danger of fail ing and aggravating their impact for man and the environment Therefore in the design and operation of engineering systems increased attention has to be paid to reliability

safety and fault tolerance But it is obvious that compared to the high standard of perfection that nature has achieved with its self healing and self repairing capabilities in complex biological organisms fault management in engineering systems is far behind the standards of their technological achievements it is still in its infancy and tremendous work is left to be done In technical control systems defects may happen in sensors actuators components of the controlled object the plant or in the hardware or soft ware of the control framework Such defects in the components may develop into a failure of the whole system This effect can easily be amplified by the closed loop but the closed loop may also hide an incipient fault from being observed until a situation has occurred in which the failing of the whole system has become unavoidable **Stochastic**

Models: Estimation and Control: v. 2 Maybeck,1982-08-10 Stochastic Models Estimation and Control v 2

Proceedings of the 23rd IEEE Conference on Decision & Control ,1984 Queueing Theory for Telecommunications Attahiru Sule Alfa,2010-07-28 Queueing theory applications can be discovered in many walks of life including transportation manufacturing telecommunications computer systems and more However the most prevalent applications of queueing theory are in the telecommunications field Queueing Theory for Telecommunications Discrete Time Modelling of a Single Node System focuses on discrete time modeling and illustrates that most queueing systems encountered in real life can be set up as a Markov chain This feature is very unique because the models are set in such a way that matrix analytic methods are used to analyze them Queueing Theory for Telecommunications Discrete Time Modelling of a Single Node System is the most relevant book available on queueing models designed for applications to telecommunications This book presents clear concise theories behind how to model and analyze key single node queues in discrete time using special tools that were presented in the second chapter The text also delves into the types of single node queues that are very frequently encountered in telecommunication systems modeling and provides simple methods for analyzing them Where appropriate alternative analysis methods are also presented This book is for advanced level students and researchers concentrating on engineering computer science and mathematics as a secondary text or reference book Professionals who work in the related industries of telecommunications industrial engineering and communications engineering will find this book useful as well

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