



Mathematical Methods in Robust Control of Linear Stochastic Systems (Paperback)

By Vasile Dragan, Toader Morozan, Adrian-Mihail Stoica

Springer-Verlag New York Inc., United States, 2016. Paperback. Condition: New. Language: English . Brand New Book ***** Print on Demand *****. This second edition of Mathematical Methods in the Robust Control of Linear Stochastic Systems includes a large number of recent results in the control of linear stochastic systems. More specifically, the new results presented are: - A unified and abstract framework for Riccati type equations arising in the stochastic control- Stability and control problems for systems perturbed by homogeneous Markov processes with infinite number of states- Mixed H_2 / H_∞ control problem and numerical procedures- Linear differential equations with positive evolution on ordered Banach spaces with applications for stochastic systems including both multiplicative white noise and Markovian jumps represented by a Markov chain with countable infinite set of states- Kalman filtering for stochastic systems subject both to state dependent noise and Markovian jumps- H_∞ reduced order filters for stochastic systems The book will appeal to graduate students, researchers in advanced control engineering, finance, mathematical systems theory, applied probability and stochastic processes, and numerical analysis. From Reviews of the First Edition: This book is concerned with robust control of stochastic systems. One of the main features is its coverage of jump...



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