

Linear Systems Control: Deterministic And Stochastic Methods

By Elbert Hendricks



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Stochastic control or stochastic optimal control in stochastic control is that of linear quadratic centralized systems with linear

http://en.wikipedia.org/wiki/Stochastic_control

SIAM Journal on Control and Optimization. Article Tools.
deterministic linear system, partially observable linear system.
AMS Subject Headings 93B, 93E, 60G

<http://epubs.siam.org/doi/abs/10.1137/S036301299732184X>

ON CONCEPTS OF CONTROLLABILITY FOR DETERMINISTIC At present this theory is almost complete for deterministic linear control systems (see, for example, Curtain

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the linear-quadratic-Gaussian (LQG) control problem is one of the most may be assumed stochastic instead of deterministic. time linear system

http://en.wikipedia.org/wiki/Linear_quadratic_control

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the solution is the same as the solution to the associated linear system. Both deterministic and stochastic control Deterministic optimal control

<http://www.sciencedirect.com/science/article/pii/0005109879900360>

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1. Introduction. Many results are available regarding fundamental limitations that apply to linear feedback systems. These results take several different forms, e.g.
<http://www.sciencedirect.com/science/article/pii/S0167691102003389>

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http://link.springer.com/chapter/10.1007/978-3-540-78486-9_4

The identification and digital control of linear systems is largely based on the linear Deterministic non-linear systems 319
4. Non-linear theory

<http://www.tandfonline.com/doi/pdf/10.1080/0020718508961129>

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