

**RANDOM PROCESSES IN
AUTOMATIC CONTROL**

T. I.

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J. Halcombe Laning, Richard H. Battin



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Optimal Control Systems by AA Fel'Dbaum , 1966-01-01 In this book we study theoretical and practical aspects of computing methods for mathematical modelling of nonlinear systems A number of computing techniques are considered such as methods of operator approximation with any given accuracy operator interpolation techniques including a non Lagrange interpolation methods of system representation subject to constraints associated with concepts of causality memory and stationarity methods of system representation with an accuracy that is the best within a given class of models methods of covariance matrix estimation methods for low rank matrix approximations hybrid methods based on a combination of iterative procedures and best operator approximation and methods for information compression and filtering under condition that a filter model should satisfy restrictions associated with causality and different types of memory As a result the book

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Digital Simulation of a Gaussian Random Process Having an Exponential Autocorrelation Function D. K. Bowser, G. R. Schubert, 1967 The digital simulation of terrain or longitudinal gust profiles is shown to be practical Its use as input to an overall system simulation has reasonable promise of success With the tools developed in this report the user has at his disposal a means of determining what is a reasonable choice for the numerical integration increment and what is a sufficient sample length in a statistical sense

Applied Methods of the Theory of Random Functions A. A. Sveshnikov, 2014-07-21 International Series of Monographs in Pure and Applied Mathematics Volume 89 Applied Methods of the Theory of Random Functions presents methods of random functions analysis with their applications in various branches of technology such as in the theory of ships automatic regulation and control and radio engineering This book discusses the general properties of random functions spectral theory of stationary random functions and determination of optimal dynamical systems The experimental methods for the determination of characteristics of random functions method of envelopes and some supplementary problems of the theory of random functions are also deliberated This publication is intended for engineers and scientists who use the methods of the theory of probability in various branches of technology

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