

**RANDOM PROCESSES IN  
AUTOMATIC CONTROL**

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**RANDOM PROCESSES IN**



# Random Processes In Automatic Control

**R.S. Liptser, A.N. Shiryaev**



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*Random Processes in Automatic Control* J. Halcombe Laning, Richard H. Battin, 1956      RANDOM PROCESSES IN AUTOMATIC CONTROL. JH LANING (JR.), 1956      Random Processes in Automatic Control J. Halcombe Laning, Richard H. Battin, 1977      **Random Processes in Automatic Control**, 1956      *Random processes in automatic control* J. Halcombe Laning, 1956      **Random Processes in Automatic Control [by] J. Halcombe Laning, Jr. [and] Richard H. Battin J.** Halcombe Laning, Richard H. Battin, 1956      **Models of Random Processes** Igor N. Kovalenko, Nickolaj Yu. Kuznetsov, Valentin M. Shurenkov, 1996-07-08 Devising and investigating random processes that describe mathematical models of phenomena is a major aspect of probability theory applications Stochastic methods have penetrated into an unimaginably wide scope of problems encountered by researchers who need stochastic methods to solve problems and further their studies This handbook supplies the knowledge you need on the modern theory of random processes Packed with methods Models of Random Processes A Handbook for Mathematicians and Engineers presents definitions and properties on such widespread processes as Poisson Markov semi Markov Gaussian and branching processes and on special processes such as cluster self exiting double stochastic Poisson Gauss Poisson and extremal processes occurring in a variety of different practical problems The handbook is based on an axiomatic definition of probability space with strict definitions and constructions of random processes Emphasis is placed on the constructive definition of each class of random processes so that a process is explicitly defined by a sequence of independent random variables and can easily be implemented into the modelling Models of Random Processes A Handbook for Mathematicians and Engineers will be useful to researchers engineers postgraduate students and teachers in the fields of mathematics physics engineering operations research system analysis econometrics and many others      *Statistics of Random Processes I* R.S. Liptser, A.N. Shiryaev, 2013-11-11 A considerable number of problems in the statistics of random processes are formulated within the following scheme On a certain probability space  $Q$   $\mathcal{F}$   $P$  a partially observable random process  $\{I_t\}_{t \geq 0}$  is given with only the second component  $n(t)$  observed At any time  $t$  it is required based on  $h_t$   $g_t$   $s_t$  to estimate the unobservable state  $I_t$  This problem of estimating in other words the filtering problem  $0$  from  $h$  will be discussed in this book It is well known that if  $M(I_t)$       *Numerical Modelling of Random Processes and Fields* V. A. Ogorodnikov, S. M. Prigarin, 2018-11-05 No detailed description available for Numerical Modelling of Random Processes and Fields      *Stochastic Processes and Filtering Theory* Andrew H. Jazwinski, 2013-04-15 This unified treatment presents material previously available only in journals and in terms accessible to engineering students Although theory is emphasized it discusses numerous practical applications as well 1970 edition      *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

**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 represents a blend of new methods in general computational analysis and specific but also generic techniques for study of systems theory and its particular branches such as optimal filtering and information compression Best operator approximation Non Lagrange interpolation Generic Karhunen Loeve transform Generalised low rank matrix approximation Optimal data compression Optimal nonlinear filtering

**Random Functions and Turbulence** S. Panchev, 2016-10-27 International Series of Monographs in Natural Philosophy Volume 32 Random Functions and Turbulence focuses on the use of random functions as mathematical methods The manuscript first offers information on the elements of the theory of random functions Topics include determination of statistical moments by characteristic functions functional transformations of random variables multidimensional random variables with spherical symmetry and random variables and distribution functions The book then discusses random processes and random fields including stationarity and ergodicity of random processes influence of finiteness of the interval of averaging scalar and vector random fields and statistical moments The text takes a look at the statistical theory of turbulence Topics include turbulence with very large Reynolds numbers emergence of turbulent motion and energy spectrum in isothermal turbulent shear flow The book also discusses small scale and large scale atmospheric turbulence and applications to numerical weather analysis and prediction The manuscript is a vital source of data for readers interested in

random theory     **Statistics of Random Processes II** R.S. Liptser,A.N. Shirayev,2013-04-17     *Process Control and Automation* ,1965     **Journal of the Franklin Institute** Franklin Institute (Philadelphia, Pa.),1956 Vols 1 69 include more or less complete patent reports of the U S Patent Office for years 1825 1859 cf Index to v 1 120 of the Journal p 415  
    **Automation Express** ,1967     **Handbook of Fourier Analysis & Its Applications** Robert J. Marks,2009-01-08 This practical applications based professional handbook comprehensively covers the theory and applications of Fourier Analysis spanning topics from engineering mathematics signal processing and related multidimensional transform theory and quantum physics to elementary deterministic finance and even the foundations of western music theory     **USSR Scientific Abstracts: Cybernetics, Computers and Automation Technology** ,1966

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