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Metric Constrained Interpolation, Commutant Lifting and Systems

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Metric Constrained Interpolation Commutant Lifting And Systems

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An Operator Perspective on Signals and Systems Arthur Frazho, Wisuwat Bhosri, 2009-12-29 In this monograph we combine operator techniques with state space methods to solve factorization spectral estimation and interpolation problems arising in control and signal processing We present both the theory and algorithms with some Matlab code to solve these problems A classical approach to spectral factorization problems in control theory is based on Riccati equations arising in linear quadratic control theory and Kalman filtering One advantage of this approach is that it readily leads to algorithms in the non degenerate case On the other hand this approach does not easily generalize to the nonrational case and it is not always transparent where the Riccati equations are coming from Operator theory has developed some elegant methods to prove the existence of a solution to some of these factorization and spectral estimation problems in a very general setting However these techniques are in general not used to develop computational algorithms In this monograph we will use operator theory with state space methods to derive computational methods to solve factorization spectral estimation and interpolation problems It is emphasized that our approach is geometric and the algorithms are obtained as a special application of the theory We will present two methods for spectral factorization One method derives algorithms based on finite sections of a certain Toeplitz matrix The other approach uses operator theory to develop the Riccati factorization method Finally we use isometric extension techniques to solve some interpolation problems

Linear Operators and Linear Systems Jonathan R. Partington, 2004-03-15 Linear systems can be regarded as a causal shift invariant operator on a Hilbert space of signals and by doing so this book presents an introduction to the common ground between operator theory and linear systems theory The book therefore includes material on pure mathematical topics such as Hardy spaces closed operators the gap metric semigroups shift invariant subspaces the commutant lifting theorem and almost periodic functions which would be entirely suitable for a course in functional analysis at the same time the book includes applications to partial differential equations to the stability and stabilization of linear systems to power signal spaces including some recent material not previously available in books and to delay systems treated from an input output point of view Suitable for students of analysis this book also acts as an introduction to a mathematical approach to systems and control for graduate students in departments of applied mathematics or engineering

Harmonic Analysis of Operators on Hilbert Space Béla Sz Nagy, Ciprian Foias, Hari Bercovici, László Kérchy, 2010-08-26 The existence of unitary dilations makes it possible to study arbitrary contractions on a Hilbert space using the tools of harmonic analysis The first edition of this book was an account of the progress done in this direction in 1950-70 Since then this work has influenced many other areas of mathematics most notably interpolation theory and control theory This second edition in addition to revising and amending the original text focuses on further developments of the theory including the study of two operator classes operators whose powers do not converge strongly to zero and

operators whose functional calculus as introduced in Chapter III is not injective For both of these classes a wealth of material on structure classification and invariant subspaces is included in Chapters IX and X Several chapters conclude with a sketch of other developments related with and developing the material of the first edition

Interpolation Theory, Systems Theory and Related Topics Daniel Alpay, Israel Gohberg, Victor Vinnikov, 2012-12-06 This volume is dedicated to Harry Dym a leading expert in operator theory on the occasion of his sixtieth birthday The book opens with an autobiographical sketch a list of publications and a personal account of I Gohberg on his collaboration with Harry Dym The mathematical papers cover Krein space operator theory Schur analysis and interpolation several complex variables and Riemann surfaces matrix theory system theory and differential equations and mathematical physics The book is of interest to a wide audience of pure and applied mathematicians electrical engineers and theoretical physicists

Recent Advances in Robust Control Andreas Müller, 2011-11-21 Robust control has been a topic of active research in the last three decades culminating in H_2 , H_∞ and μ design methods followed by research on parametric robustness initially motivated by Kharitonov's theorem the extension to non linear time delay systems and other more recent methods The two volumes of Recent Advances in Robust Control give a selective overview of recent theoretical developments and present selected application examples The volumes comprise 39 contributions covering various theoretical aspects as well as different application areas The first volume covers selected problems in the theory of robust control and its application to robotic and electromechanical systems The second volume is dedicated to special topics in robust control and problem specific solutions Recent Advances in Robust Control will be a valuable reference for those interested in the recent theoretical advances and for researchers working in the broad field of robotics and mechatronics

Nigel J. Kalton Selecta Fritz Gesztesy, Gilles Godefroy, Loukas Grafakos, Igor Verbitsky, 2016-07-05 This book is the first part of a two volume anthology comprising a selection of 49 articles that illustrate the depth breadth and scope of Nigel Kalton's research Each article is accompanied by comments from an expert on the respective topic which serves to situate the article in its proper context to successfully link past present and hopefully future developments of the theory and to help readers grasp the extent of Kalton's accomplishments Kalton's work represents a bridge to the mathematics of tomorrow and this book will help readers to cross it Nigel Kalton 1946-2010 was an extraordinary mathematician who made major contributions to an amazingly diverse range of fields over the course of his career

Matrix Completions, Moments, and Sums of Hermitian Squares Mihály Bakonyi, Hugo J. Woerdeman, 2011-07-18 Intensive research in matrix completions moments and sums of Hermitian squares has yielded a multitude of results in recent decades This book provides a comprehensive account of this quickly developing area of mathematics and applications and gives complete proofs of many recently solved problems With MATLAB codes and more than 200 exercises the book is ideal for a special topics course for graduate or advanced undergraduate students in mathematics or engineering and will also be a valuable resource for researchers Often driven by questions from signal processing control theory and quantum

information the subject of this book has inspired mathematicians from many subdisciplines including linear algebra operator theory measure theory and complex function theory In turn the applications are being pursued by researchers in areas such as electrical engineering computer science and physics The book is self contained has many examples and for the most part requires only a basic background in undergraduate mathematics primarily linear algebra and some complex analysis The book also includes an extensive discussion of the literature with close to 600 references from books and journals from a wide variety of disciplines

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