

**RANDOM PROCESSES IN  
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**T. I.**

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# Random Processes In Automatic Control

**Jiyuan Zhang**



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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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