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Identification of Dynamic Systems: An Introduction with Applications (Advanced Textbooks in Control and Signal Processing), Isermann, Rolf, Münchhof, Marco, eBook - Amazon.com.

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A technique for numerical identification of a discrete time system from input/output samples is described. The purpose of the identification is to design strategies for control of the system. The strategies are obtained using linear stochastic control theory. The parameters of the system are estimated by Maximum Likelihood.

### Numerical Identification of Linear Dynamic Systems from ...

The field of system identification uses statistical methods to build mathematical models of dynamical systems from measured data. System identification also includes the optimal design of experiments for efficiently generating informative data for fitting such models as well as model reduction. A common approach is to start from measurements of the behavior of the system and the external influences and try to determine a mathematical relation between them without going into many details of what

### System identification - Wikipedia

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Title: Dynamic Systems Identification with Gaussian Process Models 1 Dynamic Systems Identification with Gaussian Process Models. Juš Kocijan ; Jožef Stefan Institute, Ljubljana, Slovenia ; University of Nova Gorica, Nova Gorica, Slovenia; Seminar České Společnosti pro Kybernetiku a Informatiku , October 2009, Prague, Czech republic. 2 ...

**PPT - Dynamic Systems Identification with Gaussian Process ...**

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