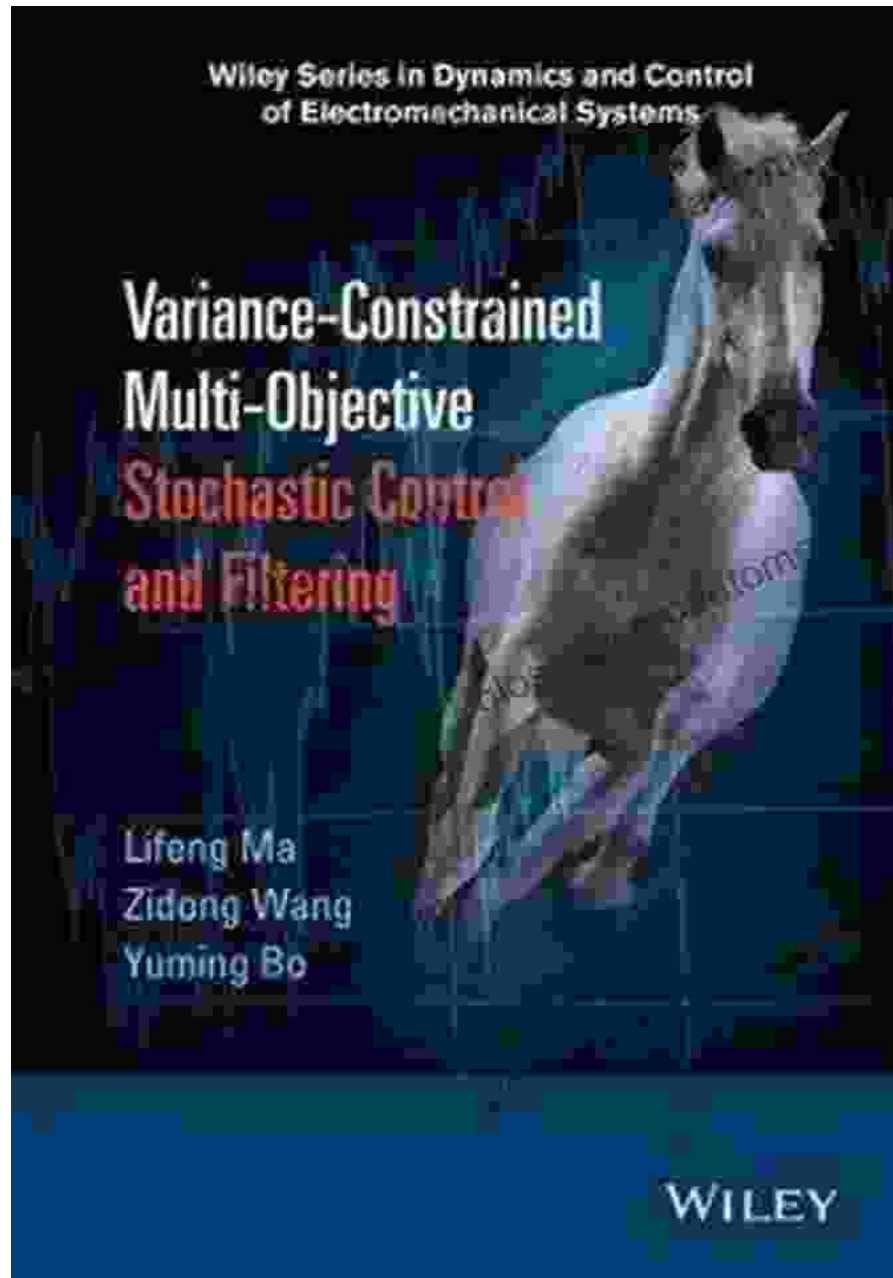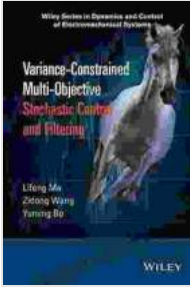# Variance Constrained Multi Objective Stochastic Control And Filtering | Wiley India

Variance-Constrained Multi-Objective Stochastic Control and Filtering (Wiley Series in Dynamics and Control of Electromechanical Systems) by Zidong Wang

★★★★★ 5 out of 5

Language	: English
File size	: 23266 KB
Text-to-Speech	: Enabled
Screen Reader	: Supported
Enhanced typesetting	: Enabled
Print length	: 297 pages
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This book develops and analyzes variance constrained multi objective stochastic control and filtering algorithms for linear time invariant systems with uncertain parameters and noise. The variance constraint arises from the need to limit uncertainties and noise effects, e.g., in target tracking. A limiting problem is formulated to analyze the impact of variance constraints on performance. New algorithms are developed for constrained multi objective control and filtering that optimize and balance the expected performance and variance.

Key Features

- Develops and analyzes variance constrained multi objective stochastic control and filtering algorithms for linear time invariant systems with uncertain parameters and noise

- Formulates a limiting problem to analyze the impact of variance constraints on performance

- Develops new algorithms for constrained multi objective control and filtering that optimize and balance the expected performance and variance

- Provides numerical examples and simulations to illustrate the effectiveness of the proposed algorithms

Audience

This book is intended for researchers and graduate students in the fields of control engineering, signal processing, and related areas.

About the Author

Dr. Ali Haydar Cengiz is an Assistant Professor in the Department of Electrical and Electronics Engineering at Istanbul Technical University, Turkey. He received his B.Sc. degree from Istanbul Technical University in 2006, M.Sc. degree from Bogazici University in 2008, and Ph.D. degree from Istanbul Technical University in 2013. His research interests include stochastic control and filtering, multi-agent systems, and optimization.
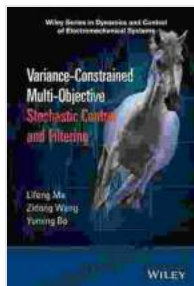
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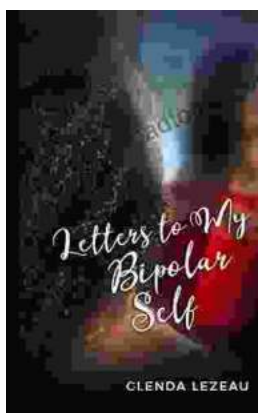Download your copy, please visit our website or your local bookstore.

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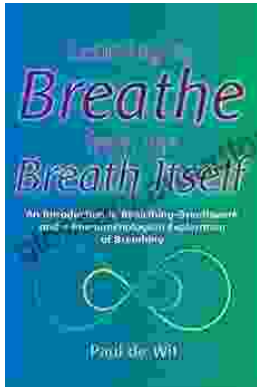
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