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论文

OPTIMAL ADAPTIVE CONTROL WITH CONSTRAINT FOR ARMAX MODEL

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摘要 For the ARMAX system with unknown coefficients the optimal adaptive control isdesigned so that the following requirements are met simultaneously: 1)the transfer function from a reference signal to the system output in the closed loop equals a prescribed rational function; 2)under the constraint mentioned in 1) a quadratic loss function is minimized; 3)the parameter estimate is strongly consistent.

关键词 Stochastic system,adaptive control with

分类号

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Key words Stochastic system adaptive control with constraint consistent estimate

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