论文

H~∞-IDENTIFICATION OF INFINITE-DIMENSIONAL LINEAR STOCHASTIC SYSTEMS

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摘要   A method consisting of auto-regressive approximation in system identification and input normal realization truncation in model reduction is proposed for transfer function identification of infinite-dimensional linear stochastic systems. The identified low order transfer function is constructed on basis of the input-output data only, and the estimation error bounds in terms of L∞-norm are also derived.

关键词   Infinite-dimensional system, stochastic
分类号

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Key words   Infinite-dimensional system   stochastic process   least-squares estimation   model reduction

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