Linear System Theory And Design Solution Manual

Originally published in 1970, Finite Dimensional Linear Systems is a classic textbook that provides a solid foundation for learning about dynamical systems and encourages students to develop a reliable intuition for problem solving. The theory of linear systems has been the bedrock of control theory for 50 years and has served as the springboard for many significant developments, all the while remaining impervious to change. Since linearity lies at the heart of much of the mathematical analysis used in applications, a firm grounding in its central ideas is essential. This book touches upon many of the standard topics in applied mathematics, develops the theory of linear systems in a systematic way, making as much use as possible of vector ideas, and contains a number of nontrivial examples and many exercises.

This book offers a compact introduction to modern linear control design. The simplified overview presented of linear time-domain methodology paves the road for the study of more advanced non-linear techniques. Only rudimentary knowledge of linear systems theory is assumed - no use of Laplace transforms or frequency design tools is required. Emphasis is placed on assumptions and logical implications, rather than abstract completeness; on interpretation and physical meaning, rather than theoretical formalism; on results and solutions, rather than derivation or solvability. The topics covered include transient performance and stabilization via state or output feedback; disturbance attenuation and robust control; regional eigenvalue assignment and constraints on input or output variables; asymptotic regulation and disturbance rejection. Lyapunov theory and Linear Matrix Inequalities (LMI) are discussed as key design methods. All methods are demonstrated with MATLAB to promote practical use and comprehension.

Thoroughly classroom-tested and proven to be a valuable self-study companion, Linear Control System Analysis and Design: Sixth Edition provides an intensive overview of modern control theory and conventional control system design using in-depth explanations, diagrams, calculations, and tables. Keeping mathematics to a minimum, the book is designed with the undergraduate in mind, first building a foundation, then bridging the gap between control theory and its real-world application. Computer-aided design accuracy checks (CADAC) are used throughout the text to enhance computer literacy. Each CADAC uses fundamental concepts to ensure the viability of a computer solution. Completely updated and packed with student-friendly features, the sixth edition presents a range of updated examples using MATLAB®, as well as an appendix listing MATLAB functions for optimizing control system analysis and design. Over 75 percent of the problems presented in the previous edition have been revised or replaced.

Switched linear systems have enjoyed a particular growth in interest since the 1990s. The large amount of data and ideas thus generated have, until now, lacked a co-ordinating framework to focus them effectively on some of the fundamental issues such as the problems of robust stabilizing switching design, feedback stabilization and optimal switching. This deficiency is resolved by this book which features: nucleus of constructive design approaches based on canonical decomposition and forming a sound basis for the systematic treatment of secondary results; theoretical exploration and logical association of several independent but pivotal concerns in control design as they pertain to switched linear systems: controllability and observability, feedback stabilization, optimization and periodic switching; a reliable foundation for further theoretical research as well as design guidance for real life engineering applications through the integration of novel ideas, fresh insights and rigorous results.

Linear Control Theory

Theory — Implementation — Applications

The State Space Approach

A Time-Domain Approach

Switched Linear Systems

Includes MATLAB-based computational and design algorithms utilizing the "Linear Systems Toolkit." All results and case studies presented in both the continuous- and discrete-time settings.

Descriptor linear systems theory is an important part in the general field of control systems theory, and has attracted much attention in the last two decades. In spite of the fact that descriptor linear systems theory has been a topic very rich in content, there have been only a few books on this topic. This book provides a systematic introduction to the theory of continuous-time descriptor linear systems and aims to provide a relatively systematic introduction to the basic results in descriptor linear systems theory. The clear representation of materials and a large number of examples make this book easy to understand by a large audience. General readers will find in this book a comprehensive introduction to the theory of descriptive linear systems. Researchers will find a comprehensive description of the most recent results in this theory and students will find a good introduction to some important problems in linear systems theory.

This book addresses two primary deficiencies in the linear systems textbook market: a lack of development of state space methods from the basic principles and a lack of pedagogical focus. The book uses the geometric intuition provided by vector space analysis to develop in a very sequential manner all the essential topics in linear state system theory that a senior or beginning graduate student should know. It does this in an ordered, readable manner, with examples drawn from several areas of engineering. Because it derives state space methods from linear algebra and vector spaces and ties all the topics together with diverse applications, this book is suitable for students from any engineering discipline, not just those with control systems backgrounds and interests. It begins with the mathematical preliminaries of vectors and spaces, then emphasizes the geometric properties of linear operators. It is from this foundation that the studies of stability, controllability and observability, realizations, state feedback, observers, and Kalman filters are derived. There is a direct and simple path from one topic to the next. The book includes both discrete- and continuous-time systems, introducing them in parallel and emphasizing each in appropriate context. Time-varying systems are discussed from generality and completeness, but the emphasis is on time-invariant systems, and only in time-domain; there is no treatment of matrix fraction descriptions or polynomial matrices. Tips for using MATLAB are included in the form of margin notes, which are placed wherever topics with applicable MATLAB commands are introduced. These notes direct the reader to an appendix, where a MATLAB command reference explains command usage. However, an instructor or student who is not interested in MATLAB usage can easily skip these references without interrupting the flow of text.

This second edition comprehensively presents important tools of linear systems theory, including differential and difference equations, Laplace and Z transforms, and more. Linear Systems Theory discusses: Nonlinear and linear systems in the state space form and through the transfer function method Stability, including marginal stability, asymptotical stability, global asymptotical stability, uniform stability, uniform exponential stability, and BIBO stability Controllability Observability Canonical forms System realizations and minimal realizations, including state space approach and transfer function realizations System design Kalman filters Nonnegative systems Adaptive control Neural networks The book focuses mainly on applications in electrical engineering, but it provides examples for most branches of engineering, economics, and social sciences. What's New in the Second Edition? Case studies drawn mainly from electrical and mechanical engineering applications, replacing many of the longer case studies Expanded explanations of both linear and nonlinear systems as well as new problem sets at the end of each chapter Illustrative examples in all the chapters An introduction and analysis of new stability concepts An expanded chapter on neural networks, analyzing advances that have occurred in that field since the first edition Although more mainstream than its predecessor, this revision maintains the rigorous mathematical approach of the first edition, providing fast, efficient development of the material. Linear Systems Theory enables its reader to develop his or her capabilities for modeling dynamic phenomena, examining their properties, and applying them to real-life situations.

Identification of Linear Systems

A Structural Decomposition Approach

Multivariable System Theory and Design

Constrained Optimal Control of Linear and Hybrid Systems

Control and Design

This brief presents recent results obtained on the analysis, synthesis and design of systems described by linear equations. It is well known that linear equations arise in most branches of science and engineering as well as social, biological and economic systems. The novelty of this approach is that no models of the system are assumed to be available, nor are they required. Instead, a few measurements made on the system can be processed strategically to directly extract design values that meet specifications without constructing a model of the system, implicitly or explicitly. These new concepts are illustrated by applying them to linear DC and AC circuits, mechanical, civil and hydraulic systems, signal flow block diagrams and control systems. These applications are preliminary and suggest many open problems. The results presented in this brief are the latest effort in this direction and the authors hope these will lead to attractive alternatives to model-based design of engineering and other systems.

Many practical control problems are dominated by characteristics such as state, input and operational constraints, alternations between different operating regimes, and the interaction of continuous-time and discrete event systems. At present no methodology is available to design controllers in a systematic manner for such systems. This book introduces a new design theory for controllers for such constrained and switching dynamical systems and leads to algorithms that systematically solve control synthesis problems. The first part is a self-contained introduction to multiparametric programming, which is the main technique used to study and compute state feedback optimal control laws. The book's main objective is to derive properties of the state feedback solution, as well as to obtain algorithms to compute it efficiently. The focus is on constrained linear systems and constrained linear hybrid systems. The applicability of the theory is demonstrated through two experimental case studies: a mechanical laboratory process and a traction control system developed jointly with the Ford Motor Company in Michigan.

"There are three words that characterize this work: thoroughness, completeness and clarity. The authors are congratulated for taking the time to write an excellent linear systems textbook! ...The authors have used their mastery of the subject to produce a textbook that very effectively presents the theory of linear systems as it has evolved over the last thirty years. The result is a comprehensive, complete and clear exposition that serves as an excellent foundation for more advanced topics in system theory and control." —IEEE Transactions on Automatic Control "In assessing the present book as a potential textbook for our first graduate linear systems course, I find...[that] Antsaklis and Michel have contributed an expertly written and high quality textbook to the field and are to be congratulated.... Because of its mathematical sophistication and completeness the present book is highly recommended for use, both as a textbook as well as a reference." —Automatica Linear systems theory plays a broad and fundamental role in electrical, mechanical, chemical and aerospace engineering, communications, and signal processing. A thorough introduction to systems theory with emphasis on control is presented in this self-contained textbook. The book examines the fundamental properties that govern the behavior of systems by developing their mathematical descriptions. Linear time-invariant, time-varying, continuous-time, and discrete-time systems are covered. Rigorous development of classic and contemporary topics in linear systems, as well as extensive coverage of stability and polynomial matrix/fractional representation, provide the necessary foundation for further study of systems and control. Linear Systems is written as a textbook for a challenging one-semester graduate course; a solutions manual is available to instructors upon adoption of the text. The book’s flexible coverage and self-contained presentation also make it an excellent reference guide or self-study manual. ******* For a treatment of linear systems that focuses primarily on the time-invariant case using streamlined presentation of the material with less formal and more intuitive proofs, see the authors’ companion book entitled A Linear Systems Primer.

A graduate text providing broad coverage of linear multivariable control systems, including several new results and recent approaches.

Introduction to Linear System Theory

Linear Systems

Linear System Theory

An Operator Perspective

Fundamentals of Linear State Space Systems

Control Theory for Linear Systems deals with the mathematical theory of feedback control of linear systems. It treats a wide range of control synthesis problems for linear state space systems with inputs and outputs. The book provides a treatment of these problems using state space methods, often with a geometric flavour. Its subject matter ranges from controllability and observability, stabilization, disturbance decoupling, and tracking and regulation, to linear quadratic regulation, H2 and H-infinity control, and robust stabilization. Each chapter of the book contains a series of exercises, intended to increase the reader's understanding of the material. Often, these exercises generalize and extend the material treated in the regular text.

This book is the result of our teaching over the years an undergraduate course on Linear Optimal Systems to applied mathematicians and a first-year graduate course on Linear Systems to engineers. The contents of the book bear the strong influence of the great advances in the field and of its enormous literature. However, we made no attempt to have a complete coverage. Our motivation was to write a book on linear systems that covers finite dimensional linear systems, always keeping in mind the main purpose of engineering and applied science, which is to analyze, design, and improve the performance of phy sical systems. Hence we discuss the effect of small nonlinearities, and of perturbations of feedback. It is our on the data; we face robustness issues and discuss the properties hope that the book will be a useful reference for a first-year graduate student. We assume that a typical reader with an engineering background will have gone through the conventional undergraduate single-input single-output linear systems course; an elementary course in control is not indispensable but may be useful for motivation. For readers from a mathematical curriculum we require only familiarity with techniques of linear algebra and of ordinary differential equations.

Mathematics of Computing -- General.

Based on a streamlined presentation of the authors’ successful work Linear Systems, this textbook provides an introduction to systems theory with an emphasis on control. Initial chapters present necessary mathematical background material for a fundamental understanding of the dynamical behavior of systems. Each chapter includes helpful chapter descriptions and guidelines for the reader, as well as summaries, notes, references, and exercises at the end. The emphasis throughout is on time-invariant systems, both continuous- and discrete-time.

Finite Dimensional Linear Systems

Linear System Theory and Design, Third Edition, International Edition

Linear Multivariable Control Systems

Modern Linear Control Design

A Measurement Based Approach

Linear and Non-Linear System Theory focuses on the basics of linear and non-linear systems, optimal control and optimal estimation with an objective to understand the basics of state space approach linear and non-linear systems and its analysis thereof. Divided into eight chapters, materials cover an introduction to the advanced topics in the field of linear and non-linear systems, optimal control and estimation supported by mathematical tools, detailed case studies and numerical and exercise problems. This book is aimed at senior undergraduate and graduate students in electrical, instrumentation, electronics, chemical, control engineering and other allied branches of engineering. Features Covers both linear and non-linear system theory Explores state feedback control and state estimator concepts Discusses non-linear systems and phase plane analysis Includes non-linear system stability and bifurcation behaviour Elaborates optimal control and estimation

Incorporating recent developments in control and systems research,Linear Control Theory provides the fundamental theoreticalbackground needed to fully exploit control system design software.This logically-structured text opens with a detailed treatment ofthe relevant aspects of the state space analysis of linear systems.End-of-chapter problems facilitate the learning process byencouraging the student to put his or her skills into practice.Features include: * The use of an easy to understand matrix variational technique todevelop the time-invariant quadratic and LQG controllers * A

step-by-step introduction to essential mathematical ideas asthey are needed, motivating the reader to venture beyond basicconcepts * The examination of linear system theory as it relates to controltheory * The use of the PBH test to characterize eigenvalues in the statefeedback and observer problems rather than its usual role as a testfor controllability or observability * The development of model reduction via balanced realization * The employment of the L2 gain as a basis for the development ofthe H??? controller for the design of controllers in the presenceof plant model uncertainty Senior undergraduate and postgraduate control engineering studentsand practicing control engineers will appreciate the insight thisself-contained book offers into the intelligent use of today scontrol system software tools.

Discrete-Time Linear Systems: Theory and Design with Applications combines system theory and design in order to show the importance of system theory and its role in system design. The book focuses on system theory (including optimal state feedback and optimal state estimation) and system design (with applications to feedback control systems and wireless transceivers, plus system identification and channel estimation).

A fully updated textbook on linear systems theory Linear systems theory is the cornerstone of control theory and a well-established discipline that focuses on linear differential equations from the perspective of control and estimation. This updated second edition of Linear Systems Theory covers the subject's key topics in a unique lecture-style format, making the book easy to use for instructors and students. João Hespanha looks at system representation, stability, controllability and state feedback, observability and state estimation, and realization theory. He provides the background for advanced modern control design techniques and feedback linearization and examines advanced foundational topics, such as multivariable poles and zeros and LQG/LQR. The textbook presents only the most essential mathematical derivations and places comments, discussion, and terminology in sidebars so that readers can follow the core material easily and without distraction. Annotated proofs with sidebars explain the techniques of proof construction, including contradiction, contraposition, cycles of implications to prove equivalence, and the difference between necessity and sufficiency. Annotated theoretical developments also use sidebars to discuss relevant commands available in MATLAB, allowing students to understand these tools. This second edition contains a large number of new practice exercises with solutions. Based on typical problems, these exercises guide students to succinct and precise answers, helping to clarify issues and consolidate knowledge. The book's balanced chapters can each be covered in approximately two hours of lecture time, simplifying course planning and student review. Easy-to-use textbook in unique lecture-style format Sidebars explain topics in further detail Annotated proofs and discussions of MATLAB commands Balanced chapters can each be taught in two hours of course lecture New practice exercises with solutions included

Stability and Stabilization of Linear Systems with Saturating Actuators

International Study Manual

Solutions Manual for "Linear System Theory and Design, Third Edition"

Linear System Theory and Design

Theory and Design with Applications

With the advancement of technology, engineers need the systems they design not only to work, but to be the absolute best possible given the requirements and available tools. In this environment, an understanding of a system's limitations acquires added importance. Without such knowledge, one might unknowingly attempt to design an impossible system. Thus, a thorough investigation of all of a system's properties is essential. In fact, many design procedures have evolved from such investigations. For use at the senior-graduate level in courses on linear systems and multivariable system design, this highly successful text is devoted to this study and the design procedures developed thereof. It is not a control text, per se--since it does not cover performance criteria, physical constraints, cost, optimization, and sensitivity problems. Chen develops major results and design procedures using simple and efficient methods. Thus, the presentation is not exhaustive; only those concepts which are essential in the development are introduced. Problem sets--following each chapter--help students understand and utilize the concepts and results covered.

This book aims to give an encyclopedic overview of the state-of-the-art of Krylov subspace iterative methods for solving nonsymmetric systems of algebraic linear equations and to study their mathematical properties. Solving systems of algebraic linear equations is among the most frequent problems in scientific computing; it is used in many disciplines such as physics, engineering, chemistry, biology, and several others. Krylov methods have progressively emerged as the iterative methods with the highest efficiency while being very robust for solving large linear systems; they may be expected to remain so, independent of *progress in modern computer-related fields such as parallel and high performance computing. The mathematical properties of the methods are described and analyzed along with their behavior in finite precision arithmetic. A number of numerical examples demonstrate the properties and the behavior of the described methods. Also considered are the methods' implementations and coding as Matlab®-like functions. Methods which became popular recently are considered in the general framework of Q-OR (quasi-orthogonal)/Q-MR (quasi-minimum) residual methods. This book can be useful for both practitioners and for readers who are more interested in theory. Together with a review of the state-of-the-art, it presents a number of recent theoretical results of the authors, some of them unpublished, as well as a few original algorithms. Some of the derived formulas might be useful for the design of possible new methods or for future analysis. For the more applied user, the book gives an up-to-date overview of the majority of the available Krylov methods for nonsymmetric linear systems, including well-known convergence properties and, as we said above, template codes that can serve as the base for more individualized and elaborate implementations.*

Successfully classroom-tested at the graduate level, Linear Control Theory: Structure, Robustness, and Optimization covers three major areas of control engineering (PID control, robust control, and optimal control). It provides balanced coverage of elegant mathematical theory and useful engineering-oriented results. The first part of the book develops results relating to the design of PID and first-order controllers for continuous and discrete-time linear systems with possible delays. The second section deals with the robust stability and performance of systems under parametric and unstructured uncertainty. This section describes several elegant and sharp results, such as Kharitonov's theorem and its extensions, the edge theorem, and the mapping theorem. Focusing on the optimal control of linear systems, the third part discusses the standard theories of the linear quadratic regulator, Hinfinity and l1 optimal control, and associated results. Written by recognized leaders in the field, this book explains how control theory can be applied to the design of real-world systems. It shows that the techniques of three term controllers, along with the results on robust and optimal control, are invaluable to developing and solving research problems in many areas of engineering.

Numerical Methods for Linear Control Systems Design and Analysis is an interdisciplinary textbook aimed at systematic descriptions and implementations of numerically-viable algorithms based on well-established, efficient and stable modern numerical linear techniques for mathematical problems arising in the design and analysis of linear control systems both for the first- and second-order models. Unique coverage of modern mathematical concepts such as parallel computations, second-order systems, and large-scale solutions Background material in linear algebra, numerical linear algebra, and control theory included in text Step-by-step explanations of the algorithms and examples

Numerical Methods for Linear Control Systems

Theory and Applications

Controlled and Conditioned Invariants in Linear System Theory

Quantitative Feedback Design of Linear and Nonlinear Control Systems

Linear Control System Analysis and Design with MATLAB®, Sixth Edition

This Solutions Manual is designed to accompany Linear System Theory and Design, Third Edition by C.T. Chen, and includes fully worked out solutions to problems in the main text. It is available free to adopters of the text.

This book concentrates on the problem of accurate modeling of linear systems. It presents a thorough description of a method of modeling a linear dynamic invariant system by its transfer function. The first two chapters provide a general introduction and review for those readers who are unfamiliar with identification theory so that they have a sufficient background knowledge for understanding the methods described later. The main body of the book looks at the basic method used by the authors to estimate the parameter of the transfer function, how it is possible to optimize the excitation signals. Further chapters extend the estimation method proposed. Applications are then discussed and the book concludes with practical guidelines which illustrate the method and offer some rules-of-thumb.

An extensive revision of the author's highly successful text, this third edition of Linear System Theory and Design has been made more accessible to students from all related backgrounds. After introducing the fundamental properties of linear systems, the text discusses design using state equations and transfer functions. In state-space design, Lyapunov equations are used extensively to design state feedback and state estimators. In the discussion of transfer-function design, pole placement, model matching, and their applications in tracking and disturbance rejection are covered. Both one-and two-degree-of-freedom configurations are used. All designs can be accomplished by solving sets of linear algebraic equations.The two main objectives of the text are to:DT use simple and efficient methods to develop results and design proceduresDT enable students to employ the results to carry out designAll results in this new edition are developed for numerical computation and illustrated using MATLAB, with an emphasis on the ideas behind the computation and interpretation of results. This book develops all theorems and results in a logical way so that readers can gain an intuitive understanding of the theorems. This revised edition begins with the time-invariant case and extends through the time-varying case. It also starts with single-input single-output design and extends to multi-input multi-output design. Striking a balance between theory and applications, Linear System Theory and Design, 3/e, is ideal for use in advanced undergraduate/first-year graduate courses in linear systems and multivariable system design in electrical, mechanical, chemical, and aeronautical engineering departments. It assumes a working knowledge of linear algebra and the Laplace transform and an elementary knowledge of differential equations.

Using a geometric approach to system theory, this work discusses controlled and conditioned invariance to geometrical analysis and design of multivariable control systems, presenting new mathematical theories, new approaches to standard problems and applied mathematics topics.

Linear and Non-Linear System Theory

Iterative Methods for Sparse Linear Systems

Krylov Methods for Nonsymmetric Linear Systems

Linear Systems and Control

A Practical Guideline to Accurate Modeling

Quantitative Feedback Design of Linear and Nonlinear Control Systems is a self-contained book dealing with the theory and practice of Quantitative Feedback Theory (QFT). The author presents feedback synthesis techniques for single-input single-output, multi-input multi-output linear time-invariant and nonlinear plants based on the QFT method. Included are design details and graphs which do not appear in the literature, which will enable engineers and researchers to understand QFT in greater depth. Engineers will be able to apply QFT and the design techniques to many applications, such as flight and chemical plant control, robotics, space, vehicle and military industries, and numerous other uses. All of the examples were implemented using Matlab® Version 5.3; the script file can be found at the author's Web site. QFT results in efficient designs because it synthesizes a controller for the exact amount of plant uncertainty, disturbances and required specifications. Quantitative Feedback Design of Linear and Nonlinear Control Systems is a pioneering work that illuminates QFT, making the theory - and practice - come alive.

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Based largely on state space models, this text/reference utilizes fundamental linear algebra and operator techniques to develop classical and modern results in linear systems analysis and control design. It presents stability and performance results for linear systems, provides a geometric perspective on controllability and observability, and develops state space realizations of transfer functions. It also studies stabilizability and detectability, constructs state feedback controllers and asymptotic state estimators, covers the linear quadratic regulator problem in detail, introduces H-infinity control, and presents results on Hamiltonian matrices and Riccati equations.

Iterative Methods for Linear Systems÷offers a mathematically rigorous introduction to fundamental iterative methods for systems of linear algebraic equations. The book distinguishes itself from other texts on the topic by providing a straightforward yet comprehensive analysis of the Krylov subspace methods, approaching the development and analysis of algorithms from various algorithmic and mathematical perspectives, and going beyond the standard description of iterative methods by connecting them in a natural way to the idea of preconditioning.÷÷

Analysis and Design of Descriptor Linear Systems

Control Theory for Linear Systems

Structure, Robustness, and Optimization

Linear Systems Theory

A Linear Systems Primer

Linear System Theory, Second Edition, outlines the basic theory of linear systems in a unified, accessible, and careful manner, with parallel, independent treatment of continuous-time and discrete-time systems.

This monograph details basic concepts and tools fundamental for the analysis and synthesis of linear systems subject to actuator saturation and developments in recent research. The authors use a st approach and focus on stability analysis and the synthesis of stabilizing control laws in both local and global contexts. Different methods of modeling the saturation and behavior of the nonlinear closed system are given special attention. Various kinds of Lyapunov functions are considered to present different stability conditions. Results arising from uncertain systems and treating performance in the p saturation are given. The text proposes methods and algorithms, based on the use of linear programming and linear matrix inequalities, for computing estimates of the basin of attraction and for design control systems accounting for the control bounds and the possibility of saturation. They can be easily implemented with mathematical software packages.

Many infinite-dimensional linear systems can be modelled in a Hilbert space setting. Others, such as those dealing with heat transfer or population dynamics, need to be set more generally in Banach s This is the first book dealing with well-posed infinite-dimensional linear systems with an input, a state, and an output in a Hilbert or Banach space setting. It is also the first to describe the class of non-w posed systems induced by system nodes. The author shows how standard finite-dimensional results from systems theory can be extended to these more general classes of systems, and complements results which have no finite-dimensional counterpart. Much of the material presented is original, and many results have never appeared in book form before. A comprehensive bibliography rounds off th which will be indispensable to all working in systems theory, operator theory, delay equations and partial differential equations.

Subspace Identification for Linear Systems focuses on the theory, implementation and applications of subspace identification algorithms for linear time-invariant finite- dimensional dynamical systems. algorithms allow for a fast, straightforward and accurate determination of linear multivariable models from measured input-output data. The theory of subspace identification algorithms is presented in d Several chapters are devoted to deterministic, stochastic and combined deterministic-stochastic subspace identification algorithms. For each case, the geometric properties are stated in a main 'subspa Theorem. Relations to existing algorithms and literature are explored, as are the interconnections between different subspace algorithms. The subspace identification theory is linked to the theory of fre weighted model reduction, which leads to new interpretations and insights. The implementation of subspace identification algorithms is discussed in terms of the robust and computationally efficient RQ singular value decompositions, which are well-established algorithms from numerical linear algebra. The algorithms are implemented in combination with a whole set of classical identification algorithm processing and validation tools in Xmath's ISID, a commercially available graphical user interface toolbox. The basic subspace algorithms in the book are also implemented in a set of Matlab files accompanying the book. An application of ISID to an industrial glass tube manufacturing process is presented in detail, illustrating the power and user-friendliness of the subspace identification algorith of their implementation in ISID. The identified model allows for an optimal control of the process, leading to a significant enhancement of the production quality. The applicability of subspace identificati algorithms in industry is further illustrated with the application of the Matlab files to ten practical problems. Since all necessary data and Matlab files are included, the reader can easily step through thes applications, and thus get more insight in the algorithms. Subspace Identification for Linear Systems is an important reference for all researchers in system theory, control theory, signal processing, automization, mechatronics, chemical, electrical, mechanical and aeronautical engineering.

From Theory to Computations

Iterative Methods for Linear Systems

Well-Posed Linear Systems

Discrete-Time Linear Systems

Subspace Identification for Linear Systems

Uses simple and efficient methods to develop results and design procedures, thus creating a non-exhaustive approach to presenting the material; Enables the reader to employ the results to carry out design. Thus, most results are discussed with an eye toward numerical computation; All design procedures in the text can be carried out using any software package that includes singular-value decomposition, and the solution of linear algebraic equations and the Lyapunov equation; All examples are developed for numerical computation and are illustrated using MATLAB, the most widely available software package.

Second Edition