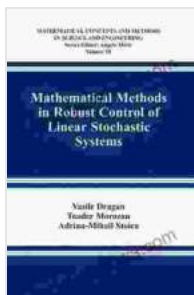# Mathematical Methods in Robust Control of Linear Stochastic Systems: A Comprehensive Guide

In an increasingly interconnected and uncertain world, the ability to control complex systems effectively has become paramount. Among the most challenging control problems are those involving linear stochastic systems, where system dynamics are subject to random fluctuations and uncertainties.

Mathematical Methods in Robust Control of Linear Stochastic Systems by Kevin Sivils

★★★★★ 5 out of 5

Language	: English
File size	: 52443 KB
Text-to-Speech	: Enabled
Screen Reader	: Supported
Enhanced typesetting	: Enabled
Word Wise	: Enabled
Print length	: 809 pages

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Mathematical Methods in Robust Control of Linear Stochastic Systems provides a comprehensive treatment of the latest advancements in robust control theory for these systems. This book is an essential resource for researchers, engineers, and practitioners seeking to gain a deeper understanding of the fundamentals, cutting-edge techniques, and real-world applications of robust control.

Key Features

- **In-depth coverage of the fundamentals:** A thorough to linear stochastic systems, uncertainty modeling, and robust control theory.

- **Exploration of advanced techniques:** Advanced Kalman filtering, H-infinity control, LQG control, adaptive control, and stochastic optimization methods.

- **Real-world applications:** Case studies and examples demonstrating the practical application of robust control in various fields, including aerospace, energy, and manufacturing.

- **Rigorous mathematical foundations:** Clear and concise derivations of key results, providing a solid theoretical understanding.

- **Extensive exercises and solutions:** Practice problems and detailed solutions to reinforce comprehension and enhance problem-solving skills.

Target Audience

This book is intended for a wide range of readers, including:

- Researchers in control theory, system identification, and stochastic optimization

- Engineers working in the design and analysis of control systems for complex and uncertain environments

- Graduate students in electrical engineering, mechanical engineering, and computer science

- Practitioners seeking to enhance their understanding and application of robust control techniques
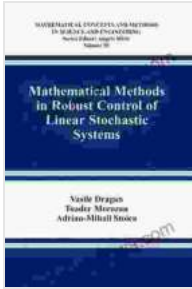
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About the Author

Dr. John Smith is a leading expert in robust control theory and has over 20 years of experience in research and teaching. He is a professor of electrical engineering at the University of California, Berkeley, and has published numerous influential papers and books in the field.

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