

Computational Methods For Modeling Of Nonlinear Systems - , Phil Howlett

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In this book, we study theoretical and practical aspects of computing methods for mathematical modelling of nonlinear systems. A number of computing techniques are considered, such as methods of operator approximation with any given accuracy; operator interpolation techniques including a non-Lagrange interpolation; methods of system representation subject to constraints associated with concepts of causality, memory and stationarity; methods of system representation with an accuracy that is the best within a given class of models; methods of covariance matrix estimation; methods for low-rank matrix approximations; hybrid methods based on a combination of iterative procedures and best operator approximation; and methods for information compression and filtering under condition that a filter model should satisfy restrictions associated with causality and different types of memory. As a result, the book represents a blend of new methods in general computational analysis, and specific, but also generic, techniques for study of systems theory and its particular branches, such as optimal filtering and information compression. - Best operator approximation, - Non-Lagrange interpolation, - Generic Karhunen-Loeve transform - Generalised low-rank matrix approximation - Optimal data compression - Optimal nonlinear filtering

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