

Indefinite-quadratic estimation and control: a unified approach to H^2 and H^∞ theories

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Abstrak

This monograph presents a unified mathematical framework for a wide range of problems in estimation and control. The authors discuss the two most commonly used methodologies: the stochastic H^2 approach and the deterministic (worst-case) H^∞ approach. Despite the fundamental differences in the philosophies of these two approaches, the authors have discovered that, if indefinite metric spaces are considered, they can be treated in the same way and are essentially the same.