Exact and approximate modeling of linear systems: a behavioral approach

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Abstrak

Exact and Approximate Modeling of Linear Systems: A Behavioral Approach elegantly introduces the behavioral approach to mathematical modeling, an approach that requires models to be viewed as sets of possible outcomes rather than to be a priori bound to particular representations. The authors discuss exact and approximate fitting of data by linear, bilinear, and quadratic static models and linear dynamic models, a formulation that enables readers to select the most suitable representation for a particular purpose.
This book presents exact subspace-type and approximate optimization-based identification methods, as well as representation-free problem formulations, an overview of solution approaches, and software implementation. Readers will find an exposition of a wide variety of modeling problems starting from observed data. The presented theory leads to algorithms that are implemented in C language and in MATLAB.