



# STATISTICAL DECISION THEORY IN ADAPTIVE CONTROL SYSTEMS

Volume 39



Yoshikazu Sawaragi &  
Yoshifumi Suzuki

# Statistical Decision Theory In Adaptive Control Systems

**Camilla Rothe**

## **Statistical Decision Theory In Adaptive Control Systems:**

Statistical Decision Theory in Adaptive Control Systems Yoshikazu Sawaragi, Yoshifumi Sunahara, Takayoshi Nakamizo, 2016-06-03 Mathematics in Science and Engineering Volume 39 Statistical Decision Theory in Adaptive Control Systems focuses on the combination of control theory with statistical decision theory. This volume is divided into nine chapters. Chapter 1 reviews the history of control theory and introduces statistical decision theory. The mathematical description of random processes is covered in Chapter 2. In Chapter 3 the basic concept of statistical decision theory is treated while in Chapter 4 the method of solving statistical decision problems is described. The application of statistical decision concepts to control problems is explained in Chapter 5. Chapter 6 elaborates a method of designing an adaptive control system. An application of the sequential decision procedure to the design of decision adaptive control systems is illustrated in Chapter 7. Chapter 8 is devoted to the description of a method of the adaptive adjustment of parameters contained in nonlinear control systems followed by a discussion of the future problems in applications of statistical decision theory to control processes in the last chapter. This book is recommended for students and researchers concerned with statistical decision theory in adaptive control systems.

**Mathematics in science and engineering** Yoshifumi

Sunahara, 1967 **Statistical Decision Theory in Adaptive Control Systems by Yoshikazu Sawaragi, Yoshifumi**

**Sunahara and Takayoshi Nakamizo** Yoshikazu Sawaragi, Takayoshi Nakamizo, Yoshifumi Sunahara, 1967-01-01 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.

**On Performance**

**Losses in Some Adaptive Control Systems; i** Masanao Aoki, CALIFORNIA UNIV LOS ANGELES, 1944 Concepts related to loss of performance in certain adaptive control systems are introduced. These concepts are useful in determining or in bounding possible loss in the adaptive control systems where certain parameters are not known precisely. The relation with the minimax principle in the statistical decision theory is also pointed out. Loss of performance and percentage loss of

performance are approximately calculated for the sample problems in terms of moments of distribution functions which specify probability distribution of unknown parameter B It is shown that for certain system parameter combinations the estimate should be changed with time even though no additional information on the unknown parameter is gathered Author

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