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Book ...

ARTHUR E. BRYSON, JR. and Yu-Chi Ho: Applied Optimal Control: Optimization, Estimation, and Control. Blaisdell Publishing Company (A Division of Ginn and Company), Waltham, Mass. (1969), 481 pp.* The OPTIMAL control problem is a fundamental problem in the contemporary science of the control of engineering, economic, sociologic and other objects.

Applied optimal control: Optimization, estimation, and ...

Lecture Notes D. S. Naidu: Optimal Control Systems, CRC Press, 2002. A. Sinha: Linear Systems: Optimal and Robust Control, CRC Press, 2007. A. E. Bryson and Y-C Ho ...

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and Control Arthur Earl Bryson, Yu-Chi Ho, Yu C. Ho Snippet view - 1975. Common terms and phrases.

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Problem 1-2 ($E[\tilde{x}^2]$) without the requirement that $E[\tilde{x}] = 0$) We are told that our measurements z_1 and z_2 are given as noised measurements of a constant as $z_1 = x + v_1$ and $z_2 = x + v_2$, while our estimate of x or \hat{x} is to be constructed as a linear combination of z_i as $\hat{x} = k_1 z_1 + k_2 z_2$. Now defining \tilde{x} as before we have in this case that $\tilde{x} = \hat{x} - x = k_1(x + v_1) + k_2(x + v_2) - x = (k_1 + k_2 - 1)x + k_1 v_1 + k_2 v_2$...

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