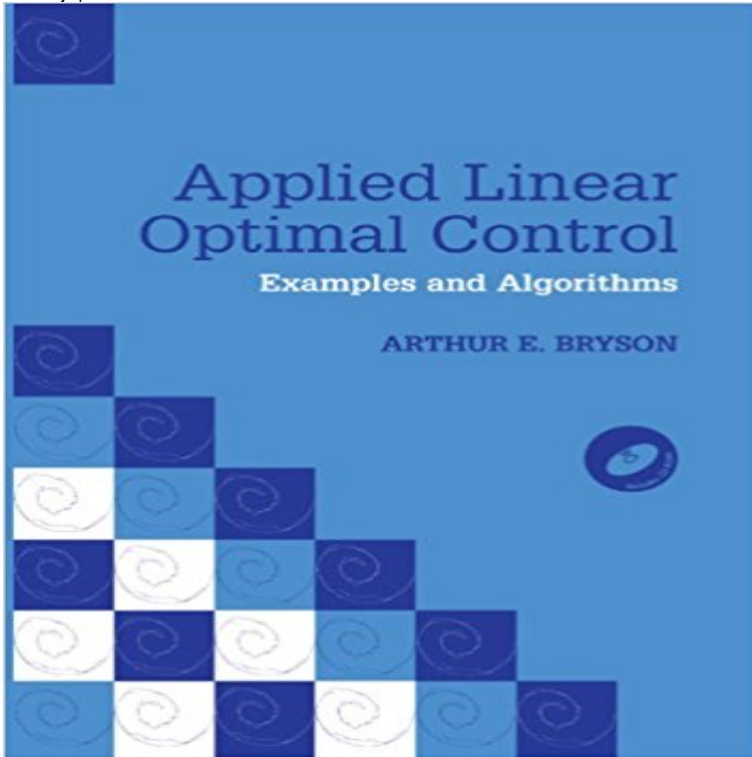


Applied Linear Optimal Control Hardback with CD-ROM: Examples and Algorithms



While many books cover the theory of optimal design, few help readers to actually apply it. This volume is one of the first to aid readers in utilizing the theory of optimal control to solve practical problems in the face of uncertainty. Bryson covers random inputs and random errors in measurement, uncertainty in inputs from the environment, and uncertainty in the parameters of the dynamic model. He also addresses static and dynamic estimation, random processes, several types of controllers, smoothers, and filters. Pedagogic features include hundreds of problems and worked examples, a CD-ROM supplement containing MATLAB codes of the OPTTEST toolbox, and code for the examples, figures, and many of the problems.

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