

## CONTENTS OF VOLUME 2

On Methods of Structure Identification for a Class of Nonlinear Mechanical Systems H.G. NATKE, M. ZAMIROWSKI	637
Spectral Expression of Information Measures for Discrimination and Stochastic Simplification S. SUGIMOTO, M. FIJITA	643
Two Algorithms for Model Structure Determination of Nonlinear Dynamic Systems with Applications to Industrial Processes M. KORTMANN, H. UNBEHAUEN	649
Application of AR and ARMA Model Identification Methods in Spectral Analysis of Nuclear Reactor Noise Processes L. KEVICZKY, J. BOKOR, S. VERES, I. NAGY	657
System Structure Identification by Sets of Observation Data on the Base of Unbiasness Principle A.G. IVAKHNENKO, YU.P. YURACHKOVSKY	663
Structural Instability of Nonlinear Model Fitting Criteria A. VAN DEN BOS	667
Cross-validation Ideas in Model Structure Selection for Multivariable Systems P. JANSSEN, P. STOICA, T. SÖDERSTRÖM, P. EYKHOFF	671
Model Reduction using Impulse Energy S. ZHANG, Y. CAO, A. VAN CAUWENBERGHE	677
Model Reduction of Estimated Models B. WAHLBERG	683
A Hankel-norm Approach to Approximate Recursive Estimation A. GOMBANI, M. PAVON	689
A Geometric Approach to System Identification using Model-reduction Techniques B. HANZON	695
Balanced Parametrizations and Canonical Forms for System Identification J.M. MACIEJOWSKI, R.J. OBER	701
A New On-line Structure Selection Algorithm for MIMO State Space Model WU XIUJING, ZHANG ZHONGJUN, WANG YUZHONG, ZHUANG SONGXIN	709

A Criterion Based Approach to Parametrization and Identification of Multivariable Systems P. VAN DEN HOF	715
New Tools in Rational Approximation L. BARATCHART, M. OLIVI	721
An Algorithm for Simultaneous Order and Parameter Identification in Multivariable Systems S. BINGULAC, R.V. KRTOLICA	727
On the Limits of Order Estimation J. SCHOUKENS, R. PINTELON	733
Order Determination and Parameter Estimation of Continuous-time Systems S. SAGARA, K. YUAN, K. WADA	739
A Multiobjective Decision Making Method for Determining Model's Order Z.F. ZHANG, Z.G. HUANG, L.Q. HU	745
Identification of Stochastic Feedback Control Systems L. GUO, CHEN HAN-FU, J.F. ZHANG	751
On-line Model Order Determination and Parameter Estimation T.S. NG	757
A Comparison of Criteria for Autoregressive Order Selection P.M.T. BROERSEN	763
Robust Protection-time Delay Tracing Adaptive Control and its Application XU HONGYAO	769
Mixture Reduction Algorithms for Uncertain Tracking D.J. SALMOND, D.P. ATHERTON, J.A. BATHER	775
New Recursive Smoothing Algorithms for Bernoulli-Gaussian Input Sequence LI-XING WANG, GUAN-ZHONG DAI	781
Adaptive Step-size Control in Stochastic Approximation Algorithms G.CH. PFLUG	787
An Efficient QR-decomposition Algorithm for Block-Toeplitz and Block-Hankel Matrices N.D. CRISTOV, P.HR. PETKOV, M.M. KONSTANTINOV	793
A New Algorithm of the Recursive Generalized Least-squares Method I.N. VUCHKOV, L.N. BOYADJIEVA	797
Optimal Robust Transformation for Nonlinear State Estimation Procedures of Stochastic Approximation Type K. UOSAKI, Y. KOKETSU	803
Robust Parameter Estimation for Linear Models with Set-membership Uncertainty G. BELFORTE, R. TEMPO, A. VICINO	809

Robust Identification and Adaptive Control for Stochastic Systems CHEN HAN-FU, L. GUO	815
Robust Estimation and Prediction using ARMA Models: A Nonstatistical Approach R. TEMPO, B.R. BARMISH, J. TRUJILLO	821
Robust Recursive Output Error Method for Bilinear System Identification H. DAI, N.K. SINHA	827
Results on Robustness of Pole Location in Perturbed Systems A. VICINO	833
State Estimation in Regulating a Harvested Population D.J. BALLANCE, O.L.R. JACOBS, J.W. HORWOOD	839
Towards a Globally Convergent Approximation of Optimal On-line Parameter Estimation D.M. WIBERG	845
Comparison of Some Parameter Estimation Methods for Continuous-time Models D. NEUMANN, R. ISERMANN, S. NOLD	851
Parameter Estimation Aspects in Adaptive Control F. GIRI, J.M. DION, L. DUGARD, M. M'SAAD	857
On-line Modified Least-squares Parameter Estimation of Linear Systems with Input-output Data Polluted by Measurement Noises CHUN-BO FENG, WEI-XING ZHENG	863
Combined Filtering and Parameter Estimation for Discrete-time Systems Driven by Approximately White Gaussian Noise Disturbances W.J. RUNGALDIER, C. VISENTIN	869
Identification and Estimation of Parameters for a Computer-based Organization C. SIMONE	873
A Weighted RLS Algorithm for Systems with Bounded Disturbances C. CANUDAS DE WIT, J. CARRILLO	879
Identification of Linear Systems Containing Unknown Gain Elements B.D.O. ANDERSON, C.R. JOHNSON JR	885
Evaluation of the Signal-to-noise Ratio for Average Evoked Potentials Contaminated by Colored Noise M. NAKAMURA, S. NISHIDA, H. SHIBASAKI	891
Relationships Between Backward Markovian Models and Two-filters Smoothing Formulae G. FAVIER, P. VINCENT	897
Sequential Test Signal Generation for Parameter Estimation in Continuous-time Systems M.B. ZARROP, ZHAO ZHI-FAN	903
Simultaneous Estimation of Innovation Variance and States in a Dynamic System N.K. POULSEN, J. HOLST	913

Algorithms of Solving an Estimation Problem with their Program Realization R. GABASOV, F.M. KIRILLOVA, V.V. MULYARCHIK, P.V. GAISHUN	921
Modal Functions for Continuous-time MIMO Parameter and State Estimation E.V. BOHN	927
Long-range Predictive Control of Nonlinear Systems given by Volterra Series R. BARS, R. HABER	931
State-space Self-tuning Control with Application to End Milling L. LIU, N.K. SINHA, M.A. ELBESTAWI	937
Moving Order Series and Percentile Series Analysis WU MINJIN	945
Properties of the Parametrization of Monic ARMA Systems M. DEISTLER, M. GEVERS	949
Seasonal Adjustment by Optimally Smoothed Time-variable Parameter Estimation T.J. YOUNG, C.N. NG, P.C. YOUNG	957
Spectral Analysis of Records with Missing Data J.L. DOUCE, Q.M. ZHU	963
Optimal Identification of Non-minimum Phase ARMA(P,Q) Seismic Wavelet HONG-ZHU LIANG, JIA-JIN CHU	969
Parametrization of Electroencephalogram Signals, a Possible Methodology A.C. TSOI	975
State-space Methods of Deconvolution for Geophysical Data Processing S.-F. YIU, P.C. YOUNG, B. ROBINSON	983
On AR Modeling of Nonstationary Signals D. ABOUTAJDINE, G. ALENGRIN, M. BARLAUD, Y. GRENIER, J. MENEZ, M. NAJIM	989
Identifiability of the Deconvolution Problem A. AHLEN	995
High-order Yule Walker Estimation of the Parameters of Autoregressions from Noisy Measurements P. STOICA, B. FRIEDLANDER, T. SÖDERSTRÖM	1001
Robust Approximate Stochastic Modeling and Partial Realization A.A.L. BEEX	1007
System Parameter Estimation Based on Impulse Response Data using Prediction Theory H. SAKAI	1013
Order-recursive Least-squares Adaptive Algorithms - A Unified Framework FUYUN LING	1017
Parameter Identification of Exponential Signals in Colored Noise Environments TONG-ZHANG KOU, A.A.L. BEEX	1023

Performance Analysis of the Pisarenko Harmonic Decomposition Method P. STOICA, A. NEHORAI	1029
Statistical Analysis of the Overdetermined Yule-Walker Estimator of Frequencies of Multiple Sinusoids P. STOICA, T. SÖDERSTRÖM, P.-N. TI, B. FRIEDLANDER	1035
An IIR Structure for Digital Tunable Frequency Response Filter, Adaptive Notch Filtering and Line Enhancers T.S. NG, J.F. CHICHARO	1041
Estimation of ARMA Models for Narrow Band Processes B. WAHLBERG	1049
A New Recursive Time Delay Estimation Method for ARMAX Models CS. BÁNYÁSZ, L. KEVICZKY	1055
A Wavelet Transformations in Signal Detection F.B. TUTEUR	1061
Constrained Adaptive Time Delay Estimation in the Presence of a Multipath Y.T. CHAN, P.C. CHING, K.M. TSE	1067
On-line Dynamic Particle Size Estimator for Grinding Plant Control G. GONZÁLEZ, A. CIPRIANO, A. FEDDERSEN, C. ZAMORA, J. VALENZUELA	1073
Nonlinear Dynamic Model and Parameter Estimation for Fluidized Catalytic Cracking Unit XIA ZHAO, YONG-ZAI LU	1079
Identification of an Industrial Fluidized Bed Phosphate Calcination Reactor A. MAJDOUL, M. NAJIM, M. OUADOU, H. YOULAL, M. ZYOUTE, A. BENNIS	1085
An Algorithm for Estimating Cross and Machine Direction Moisture Profiles for Paper Machines K. NATARAJAN, G.A. DUMONT, M.S. DAVIES	1091
Identification and Self-tuning Control of a Paper Machine LI QINGQUAN, LIU HAIYI	1097
Identification and Control of a Large CPT Glass Furnace HUAI-QIANG ZHANG, CHONG-ZHAO HAN, BAI-WU WAN, REN SHI	1103
A Variable-structure Model for Policy Formulation of Mineral Resources Systems L. CHU	1109
Estimation of Tunnel Kiln Parameters J. TÓTH, G.GY. HALASZ	1113
The Use of System Identification to Validate Dynamic Model of a FBC J.M.P. VAN DER LOOIJ	1119
A New Diagnosis Method for Component Failures W. GE, C.Z. FANG	1129

On-line Fault Detection in Adaptive Control Systems by Using Kullback Discrimination Index K. KUMAMARU, T. SÖDERSTRÖM, S. SAGARA, K. MORITA	1135
Failure Detection of Linear Dynamical Systems by a Generalized-likelihood-ratio Method Based on a Detectability Analysis S. TANAKA	1141
Application of Estimation Techniques to Failure Detection for A.C. Electric Machines H. SHIBATA, Y. IKEDA, G. MARUOKA, S. AOKI, T. OGAWA	1147
Backward SPRT Failure Detection System for Detection of Innovation Variance Change K. UOSAKI, M. KAWAGOE	1153
Fault Diagnosis of Dynamic System by Means of Parameter Estimation LI ZHI, ZHENG YONG	1159
Identification of a Pulsed Liquid-liquid Extraction Column K. NAJIM, H. YOULAL, M. NAJIM	1165
Modeling of a Neutralization Reaction and Self-adaptive Control of pH D.P. PASZKIEWICZ, P. PRÉVOT	1171
Application of Self-tuning Predictive Control in Lead and Zinc Smelting Blast-furnace MA RUNJIN, PAN JIAJING, WANG FEI, LI SHOUXIANG, LI SHI	1177
Quality Control of Raw Materials Blending in the Cement Industry P. MORANT, P. ALBERTOS	1183
On Line Steady State Security Assessment and Enhancement of an Energy System using Pattern Recognition Techniques S.A. KHAPARDE, G. NAGARAJA	1191
Monthly Electric Load Forecasting using GMDH J. MURATA, S. SAGARA	1197
Dynamic State Estimation of Interconnected Power System by Singular Perturbation Method NAN ZHI YAN, WANG RUI SHEN	1203
Application of Parameter Estimation Theory to Power Systems Analysis S. BERGMAN, S. LJUNG	1209
Expert System Identification: The Supervisory Approach F. GOMIDE, W.C. AMARAL, L.V.R. ARRUDA, G. FAVIER, A.S. BÁRBARA, W. FONTANINI	1215
An Application of Pattern Recognition to Systems Modelling NAN YE, YONG-ZAI LU	1221
The Automating Identification System with Intelligence TIAN XIAO-LIN, LI BAI-LAN, ZHONG YAN-JONG	1227

Robust and Adaptive Control System for Regulation of Arterial Gas Pressures by using Transcutaneous Sensors A. SANO, H. OHMORI, M. YAZAWA, J. XUE, M. KIKUCHI	1233
Identification of Glucose Regulation System using a Mathematical Model with a Derivative and a Proportional Insulin Secretary Mechanism H. MORI, S. KITAMURA	1239
Identification of the Thermoregulation System in Newborn Infants H.J. DANE	1245
Identification of Physiological Dynamics in Hydroponics T. MORIMOTO, T. FUKUYAMA, Y. YI, Y. HASHIMOTO	1251
On the Identification of a Middle-large Dynamic System for In Vivo Drug Distribution and Metabolism: Comparison of Three Optimization Routines F.W. SCHULTZ, J.A. MULDER, P. SONNEVELD	1257
Sufficient Experimental Conditions for the Convergence of an Adaptive Observer for Nonlinear Biochemical Processes G. BASTIN, I.M.Y. MAREELS, D. DOCHAIN, M. GEVERS	1263
An Outside Temperature Prediction Model and Sky Cloudiness Estimation Model for Application to Domestic Heating Control K. SCHWAMBERGER, R. OTTO	1269
Recursive Identification and Adaptive Forecasting of Wastewater Flows P.C. TAN, C.S. BERGER, K.P. DABKE, R.G. MEIN	1275
An Adaptive Controller for Blood Pressure PENG LIXIN, WANG GANBING, ZHANG SHENGJIAN, HOU BO	1281
Identification of System Models Through a Prior Knowledge of Dominant Characteristics YIHUI ZHAN, WEIMIN ZHENG	1287
An Optical Fiber Drawing Self-tuning Control System ZHIXIANG ZHU, GUANZHONG DAI, TIEJUN YU	1291
Adaptive Control of Hierarchical Econometric Model with Decentralized Decision-makers Y. ITO	1297
Parameter Estimation for a Nonlinear Macroeconometric Model of the United States based on Optimal Corporate Pricing and Production L. W. TAYLOR JR, R. SMITH-TAYLOR	1303
An Adaptive Control Macroeconomic Model of China ANGZHAO DI, YAN ZHENG	1309
Real Time Estimation of Aircraft Angular Attitude G. SHADMON	1315
Optimal and Sub Optimal Integration of Position and Doppler Sensors for Target Tracking P. KALATA, M. KAM, C. LIN	1321

Aircraft Flight Control System Identification J.A. MULDER	1327
The Applications of Parameter Estimation in Wind Tunnel Dynamic Experiments X.Z. HUANG, H.J. CAI	1333
A Flight-test Methodology for Identification of an Aerodynamic Model for a V/Stol Aircraft R.E. BACH JR, B.D. MCNALLY	1339
Parameter Identification for Software Reliability Growth Models S. BITTANTI, P. BOLZERN, R. SCATTOLINI	1349
An Expert Workstation for System Identification M. HAEST, G. BASTIN, M. GEVERS, V. WERTZ	1355
Impulse Transfer Function Equivalent Models for Multivariable Linear Stochastic System and its Realization with Finite Markov Parameters GUANG-WEN HAN	1361
The Uncertainty Principle of Mathematical Modelling B. DE MOOR, J. VANDERWALLE	1367
Calibration of Simulation Models via Nonlinear Optimization H. TALPAZ, A. B. HEARN	1373
Author Index	1377
Keyword Index	1381