Contents

Preface vii

Chapter 1 Introduction, Goal and Outline 1

1.1 Preliminary Comments, 1
1.2 Purpose and Scope, 3
1.3 Why Time Domain?, 6
1.4 Outline, 8
1.5 References, 12

Chapter 2 Basic Concepts and Definitions in Stochastic Processes 15

2.1 Introduction, 15
2.2 Fundamental Definitions in Probability Theory, 15
2.3 Some Common Distributions, 23
2.4 Important Concepts in Time Series Analysis, 25
2.5 Some Basic Properties of Gaussian Processes, 36
2.6 General Difficulties in Continuous Stochastic Processes Theory, 37
2.7 The Wiener Process, 38
2.8 The Role of Stochastic Integration, 39
2.9 References, 40

Chapter 3 Fundamental Inequalities and Convergence Theorems 41

3.1 Fundamental Inequalities in Stochastic Processes Theory, 41
3.2 Fundamental Stochastic Convergence Theorems, 43
3.3 References, 53

Chapter 4 The Role of the Linear Model

4.1 Motivation for Using White Noise to Drive Linear Models, 55
4.2 Innovations and Pseudo Innovations Sequences, 60
4.3 ARMA Models for Nonstationary Situations, 61
4.4 References, 62

Chapter 5 Least Squares Parameter Identification of Time Series and Systems **63**

5.1 General, 63
5.2 Least Squares Identification, 65
5.3 Sequential Least Squares Identification, 70
5.4 Lattice Least Squares and Sequential Lattice Least Squares Algorithms, 73
5.5 Forgetting Factors in Sequential Identification of Time Varying Processes, 85
5.6 Batch vs. Recursive Processing, 87
5.7 References, 89

Chapter 6 Convergence of Least Squares Identifiers **91**

6.1 A Convergence Proof for Cases of Stable Signal Models, 91
6.2 A Convergence Proof for Cases of Unstable Signal Models, 98
6.3 Convergence Rate of LS Identifiers and Their Maximum Likelihood Property, 106
6.4 Discussion of Properties of Identifier's Robustness to Round-Off Error and Conclusions, 109
6.5 References, 110

Chapter 7 Recursive Gradient Identification Methods **111**

7.1 Introduction, 111
7.2 SA Algorithm Description, 112
7.3 Convergence of SA Identifiers, 113
7.4 A Fast Sequential Lattice Grandient Algorithm, 120
7.5 A Comparison of Gradient Lattice vs. LS Identifiers, 122
7.6 References, 124

Chapter 8 Identification and Order Determination: MA/ARMA, Non-Invertible, Feedback and Partly-Deterministic Structures **125**

8.1 Derivation of ARMA Parameters and Orders Form Pure AR Model Parameters, 125
8.2 Identification for Cases of Non-Invertible Systems, 138

8.3 ARMA Models With Zeros on The Unit Circle, 143
8.4 Direct Identification of Pure MA Models, 147
8.5 Direct Identification of Mixed ARMA Models, 149
8.6 Merits of Pure AR Models vs. Pure MA or Directly-Identified ARMA Models, 150
8.7 Identification of Input-Output-Noise Models, 153
8.8 Identification of Stable and Unstable Closed Loop Structures, 155
8.9 Selection of Sampling Interval in System Modeling, 160
8.10 References, 162

Chapter 9 Adaptive Decision Theory **163**

9.1 Problem Statement, 163
9.2 Definitions, 164
9.3 Bayes Decision Rule - Binary Decision, 165
9.4 Self-Adaptive Decision Algorithm, 168
9.5 Self-Adaptive Decisions: Multi-Class Situation, 172
9.6 The Role of Calssification Algorithms in Detection and Pattern Recognition Problems, 172
9.7 References, 173

Chapter 10 Optimal Linear Filtering of Noise **175**

10.1 Problem Statement, 175
10.2 The Wiener Filter, 177
10.3 The Kalman Filter, 180
10.4 The Augmented Kalman Filter for Colored Measurement Noise, 185
10.5 Error Properties and Comparisons of Wiener and Kalman Filters, 187
10.6 References, 194

Chapter 11 Adaptive Filtering **197**

11.1 Adaptive Filtering with Partial Knowledge, 197
11.2 Adaptive Filtering with Unknown Parameters of Signal and of Noise, 201
11.3 References, 211

Chapter 12 Adaptive Control

12.1 General Problem Statement and Certainty Equivalence Considerations, 213
12.2 Adaptive Control via Separately Designed Identifier-Filter-Controller, 214

12.3 A Box-Jenkins-Type Adaptive Control Design, 225
12.4 Predictive Adaptive Control, 227
12.5 References, 241

Appendix A Computer Printouts of Programs and Results **243**

Program P-5.1 SLS Algorithm: Evaluation of Effect of P_0 on SLS Identification Error, 243
Program P-5.2 Evaluation of Effect of Initial Estimate on SLS Identification Error, 250
Program P-5.3 SLS Identification of Unstable Time Series Models, 254
Program P-5.4 Effect of P_0 on SLS Identification of Unstable Time Series, 256
Program P-5.5 SLS Identification Process With Poles on Unit Circle of B-Plane, 260
Program P-5.6 SLS Identification Cases of Pole on Unit Circle With Other Pole Outside/Inside Unit Circle, 269
Program P-5.7 Sequential Least Squares Lattice Identification–Stable System, 279
Program P-5.8 Sequential Least Squares Lattice Identification–Unstable System, 290
Program P-7.1 Gradient Lattice Identification–Stable System, 292
Program P-7.2 Gradient Lattice Identification of Unstable Systems, 301
Program P-8.1 SLS Identification of Non-Invertible Time Series Model, 302
Program P-9.1 Self-Adaptive Classification, 305
Program P-11.1 Self-Adaptive Filter, 312

Appendix B Multifunctional Prosthesis and Orthosis Control via Time Series Identification and Discrimination of Single-Site Myoelectric Signal Signatures **317**

B.1 Introduction, 317
B.2 Background, 319
B.3 The Multifunctional Controller, 320
B.4 Test Procedure and Results, 322
B.5 Conclusions, 327
B.6 References, 329

Appendix C Some Fundamental Matrix Relations **331**

C.1 Norm of a Matrix, 331
C.2 Eigenvalues and Spectral Radius, 332
C.3 Determinants and Trace Functions, 333

C.4 Polynomial Relations and Non-Derogatory Matrices, 334
C.5 Positive/Negative (Semi) Definiteness, 334
C.6 Orthogonal and Symmetric Matrices, 335
C.7 Inverses, 336
C.8 Diagonalization, 337
C.9 Companion Form, 339
C.10 Differentiation, 340
C.11 Some Other Matrix Properties, 341
C.12 References, 342

Appendix D Transfer-Function/State-Space Transformations **343**

D.1 Transformation from State Space to Transfer Function, 343
D.2 Transformation from Transfer Function to State Space, 344
D.3 References, 346

Appendix E Some Lemmas on Series Convergences **347**

E.1-E.14 Lemmas, 314
E.15 References, 354

Problems **355**

Authors Index **369**

Subject Index **373**