

Memento STI - Windows Internet Explorer

http://memento.epfl.ch/cgi-bin/memento/view?memento=STI&manif=16661&language=en


EPFL

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Microsoft Exchange - Outloo... Publikationsdatenbank Memento STI

Seite



ÉCOLE POLYTECHNIQUE
FÉDÉRALE DE LAUSANNE

français | english

MEMENTO STI

STI EVENTS

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SOMMAIRE

CONSULTER

- Memento EPFL
- Memento CDH
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- Memento ENAC
- Memento SB
- Memento IC
- Memento STI
- Memento SV
- Memento ASSOC
- Memento UNIL

ANNONCER

- Announce an event
(EPFL members only)
- one-off
- lasting several days
- occurring periodically

S'ABONNER

- Receive weekly
summary
- Receive custom
summary

PUBLICS

- Researchers
- Staff
- Section directors
- Teachers
- Students
- Externs

Friday 27 November 2009 at 10:15

System identification: General aspects and structure.

By Prof. M. Deistler, Institute for Mathematical Methods in Economics (Vienna University of Technology).

Salle MEC2405

System identification is concerned with obtaining good models from data, i.e. with data-driven modeling. In this contribution, the aim is to explain and discuss ideas, general approaches, theories and algorithms for the identification of multi-input, multi-output linear dynamic systems with stochastic noise. Identification of linear systems is a nonlinear problem, since the function attaching an estimated system to the data is nonlinear and is prototypical also for many parts of identification of nonlinear systems. We discuss problems of structure theory, such as parametrization, estimation of real-valued parameters, (maximum likelihood type estimation and its asymptotic properties) and model selection (order estimation by information criteria).

More details at, voir : <http://www.eos.tuwien.ac.at/Oeko/MDeistler/>

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Fertig

Internet 100%

Start

Memento STI - Windo... Deistler

Schriftenverzeichnis....

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