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论文

线性连续回归模型基于Laguerre多项式逼近的Markov参数估计

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摘要：

线性连续回归模型基于Ｌａｇｕｅｒｒｅ多项式逼近的Ｍａｒｋｏｖ参数估计赵明旺（武汉钢铁学院自动化系）ＭＡＲＫＯＶＰＡＲＡＭＥＴＥＲＥＳＴＩＭＡＴＩＯＮＦＯＲＬＩＮＥＡＲＣＯＮＴＩＮＵＯＵＳＲＥＧＲＥＳＳＩＶＥＭＯＤＥＬＳＶＩＡＬＡＧＵＥＲＲＥ－ＰＯＬＹ...

关键词：

MARKOV PARAMETER ESTIMATION FOR LINEAR CONTINUOUS REGRESSIVE MODELS VIA LAGUERRE-POLYNOMIAIS APPROXIMATION

Zhao Ming-wang (Department of Automation, Wuhan Iron and Steel University)

Abstract:

Abstract First, the least-squares parameter estimation method for linear continuous regressive models disturbed with Wiener process via Laguerre-Polynomial approximation is proposed. Then, the correlativeness of the polynomial approximating values of Wiener process is discussed. Based on the correlative results of the approximating values of Wiener process, a Markov parameter estimation algorithm which can give an unbiased consistent estimate with the minimum covariance of the parameter estimation error is proposed, and applied to the parameter estimation problem of stochastic dynamical continuous systems in systems and control science. Finally, the computer simulation results show the effectiveness of the method

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