论文与报告

非最小相位线性系统的可辨识性及辨识方法--平稳输入

王英,阎平凡

中科院自动化所图像部,北京;清华大学自动化系,北京

摘要

关键词　　<u>随机过程</u>　<u>系统辨识</u>　<u>反褶积</u>
分类号

Identifiability and Identification Algorithms of Non-Minimum Pahse Linear Systems--Stationary Input

Wang Ying,Yan Pingfan,Chang Tong

Abstract
In this paper the identifiability and identification algorithms for the non-minimum phase linear system with unmeasurable stationary input are discuxxed.The uncorrelation till n-th order called n-th order uncorrelation is defined,where n is greater than or equal to two.Its relation with commulants till n-th order is proven.This is the generalization of the relation between the traditional uncorrelation and covariance. Based on these definitions and the relations, the original constraint of the input of mutual independence and identical distribution is removed for the identifiability of the system. The entropy is introduced and the identifiability theorem is given when the entropy function is used to identify the system. Simulation is made and it verifies the correctness of theory and algorithms given in this paper.

Key words　<u>Stochastic systems</u>　<u>system identification</u>　<u>deconvolution</u>

DOI :

通讯作者
作者个人主页　王英;阎平凡

扩展功能

本文信息

▸ <u>Supporting info</u>
▸ <u>PDF</u>(633KB)
▸ <u>[HTML全文]</u>(0KB)
▸ <u>参考文献[PDF]</u>
▸ <u>参考文献</u>

服务与反馈

▸ <u>把本文推荐给朋友</u>
▸ <u>加入我的书架</u>
▸ <u>加入引用管理器</u>
▸ <u>复制索引</u>
▸ <u>Email Alert</u>
▸ <u>文章反馈</u>
▸ <u>浏览反馈信息</u>

相关信息

▸ <u>本刊中 包含"随机过程"的 相关文章</u>
▸本文作者相关文章
· <u>王英</u>
· <u>阎平凡</u>