短文

传递函数估计误差的硬界及其渐近性质

袁震东,徐桥南

华东师范大学数学系,上海

摘要
本文讨论带遗忘因子的最小二乘法估计传递函数的误差硬界及其渐近性质. 在噪声有界等一定假定下, 当样本个数趋向无限时, 误差硬界收敛于复平面内的一个圆.
关键词　　带遗忘因子的最小二乘法　辨识　渐近性质

分类号

Hard Error Bounds of Transfer Function Estimates and Their Convergence Property

Yuan Zhendong,Xu Qiaonan

Department of Mathematics,Kaiserslautern East China Normal University Shanghai

Abstract
In this paper, the hard error bounds of transfer function estimates are derived from least-squares like techniques with forgetting factors and the convergence of the bounds are discussed. Under some assumption on the noise bound and the input data, it is shown that the error bound converges to a circle in the complex plane as the number of observed data tends to infinity.
Key words　Least-squares like techniques with forgetting factors　identification convergence property

DOI：

扩展功能
本文信息
▶ Supporting info
▶ PDF(307KB)
▶ [HTML全文](0KB)
▶ 参考文献[PDF]
▶ 参考文献
服务与反馈
▶ 把本文推荐给朋友
▶ 加入我的书架
▶ 加入引用管理器
▶ 复制索引
▶ Email Alert
▶ 文章反馈
▶ 浏览反馈信息
相关信息
▶ 本刊中 包含"带遗忘因子的最小二乘法"的 相关文章
▶本文作者相关文章
· 袁震东
· 徐桥南

通讯作者

作者个人主页　　袁震东;徐桥南