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### 具有控制输入滤波器的随机系统自适应条件滤波方法

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### A METHOD OF ADAPTIVE CONDITIONAL FILTERING WITH CONTROL VECTORS FILTER FOR STOCHASTIC SYSTEM

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摘要

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**摘要** 针对当控制输入为不确定,且测量噪声的统计特性参数也未知的情况,运用将系统状态和控制输入以及未知的噪声统计特性参数进行联合估计的方法,给出了同时对系统状态和控制输入进行递推滤波,并不断地对未知的噪声统计特性参数进行修正估计的新算法。

**关键词:** 过滤 控制仿真 随机数

**Abstract:** In the case of unknown control vector and statistical characteristic parameter of observation noise, a method is used for association estimation of system state, control vector and unknown noise's statistical characteristic parameter. A new algorithm of recursive filtering system state and control vector simultaneously and estimating or rectifying the unknown noise's statistical characteristic parameter continuously is presented. The simulation and actual calculation results show the usefulness of this new algorithm.

**Keywords:** filtration control simulation random numbers

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