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白化滤波器阶数对GLS算法辨识结果的影响

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EFFECT OF WHITENING FILTER'S ORDER ON GLS ALGORITHM

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摘要

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摘要 在数据长度一定的前提下,讨论了如何用GLS算法得到精度较高的辨识结果。仿真结果表明:GLS算法中白化滤波器的阶数对辨识结果有影响;如果适当选择参数,则可保证在数据长度相同的条件下,辨识精度较高。

关键词: 白化滤波器 GLS算法 阶数

Abstract: To get unbiased estimation and speed up the compilation GLS on-line recursive algorithm is used. We have applied to identify a given discrete system with pseudorandom disturbing signals. The simulating results show that if the order of whitening filter is chosen properly, more accurate parameters, could be obtained while the length of computational data is the same. Finally, how to choose the whitening-filter order to get more accurate parameters with GLS algorithm when limited length of data is available is discussed.

Keywords: whitening filter GLS algorithm order

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