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Thomas Kailath (born June 7, 1935) is an electrical engineer, information theorist, control engineer, entrepreneur and the Hitachi America Professor of Engineering, Emeritus, at Stanford University. Professor Kailath has authored several books, including the well-known book Linear Systems, which ranks as one of the most referenced books in the field of linear systems. In 2012, Kailath was awarded the National Medal of Science, presented by President Barack Obama in 2014 for "transformative contr

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As another reviewer noted, Kailath's style is a bit hard to follow, so unless you're already familiar with some concepts from theoretical

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linear algebra, systems, and/or control theory, I would not recommend using this book alone as an intro to Linear Systems Theory.

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Thomas Kailath received a B.E. (Telecom) degree in 1956 from the College of Engineering, Pune, India, and S.M. (1959) and Sc.D. (1961) degrees in electrical engineering from the Massachusetts Institute of Technology. ... communications, linear systems, estimation and control, signal processing, semiconductor manufacturing, probability and ...

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analysis and synthesis of control systems is provided by linear system theory, and that the debates concerning the relative merits of such design techniques as quadratic regulator theory, modal...

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Synopsis: A self-contained, highly motivated and comprehensive account of basic methods for analysis and application of linear systems that arise in signal processing problems in communications, control, system identification and digital filtering. "About this title" may belong to another edition of this title.

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As another reviewer noted, Kailath's style is a bit hard to follow, so unless you're already familiar with some concepts from theoretical linear algebra, systems, and/or control theory, I would not recommend using this book alone as an intro to Linear Systems Theory.

A self-contained, highly motivated and comprehensive account of basic methods for analysis and application of linear systems that arise in signal processing problems in communications, control, system identification and digital filtering.

This original work offers the most comprehensive and up-to-date

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treatment of the important subject of optimal linear estimation, which is encountered in many areas of engineering such as communications, control, and signal processing, and also in several other fields, e.g., econometrics and statistics. The book not only highlights the most significant contributions to this field during the 20th century, including the works of Wiener and Kalman, but it does so in an original and novel manner that paves the way for further developments. This book contains a large collection of problems that complement it and are an important part of piece, in addition to numerous sections that offer interesting historical accounts and insights. The book also includes several results that appear in print for the first time. FEATURES/BENEFITS Takes a geometric point of view. Emphasis on the numerically favored array forms of many algorithms. Emphasis on equivalence and duality concepts for the solution of several related problems in adaptive filtering, estimation, and control. These features are generally absent in most prior treatments, ostensibly on the grounds that they are too abstract and complicated. It is the authors' hope that these misconceptions will be dispelled by the presentation herein, and that the fundamental simplicity and power of these ideas will be more widely recognized and exploited. Among other things, these features already yielded new insights and new results for linear and nonlinear problems in areas such as adaptive filtering, quadratic control, and estimation, including the recent H_∞ theories.

This book is the result of our teaching over the years an undergraduate course on Linear Optimal Systems to applied mathematicians and a first-year graduate course on Linear Systems to engineers. The contents of the book bear the strong influence of the great advances in the field and of its enormous literature. However, we made no attempt to have a complete coverage. Our motivation was to write a book on linear systems that covers finite dimensional linear systems, always keeping in mind the main purpose of engineering and applied science, which is to analyze,

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design, and improve the performance of physical systems. Hence we discuss the effect of small nonlinearities, and of perturbations of feedback. It is our hope that the book will be a useful reference for a first-year graduate student. We assume that a typical reader with an engineering background will have gone through the conventional undergraduate single-input single-output linear systems course; an elementary course in control is not indispensable but may be useful for motivation. For readers from a mathematical curriculum we require only familiarity with techniques of linear algebra and of ordinary differential equations.

Combining scientific computing methods and algorithms with modern data analysis techniques, including basic applications of compressive sensing and machine learning, this book develops techniques that allow for the integration of the dynamics of complex systems and big data. MATLAB is used throughout for mathematical solution strategies.

Subspace Identification for Linear Systems focuses on the theory, implementation and applications of subspace identification algorithms for linear time-invariant finite-dimensional dynamical systems. These algorithms allow for a fast, straightforward and accurate determination of linear multivariable models from measured input-output data. The theory of subspace identification algorithms is presented in detail. Several chapters are devoted to deterministic, stochastic and combined deterministic-stochastic subspace identification algorithms. For each case, the geometric properties are stated in a main 'subspace' Theorem. Relations to existing algorithms and literature are explored, as are the interconnections between different subspace algorithms. The subspace identification theory is linked to the theory of frequency weighted model reduction, which leads to new interpretations and insights. The implementation of subspace identification algorithms

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is discussed in terms of the robust and computationally efficient RQ and singular value decompositions, which are well-established algorithms from numerical linear algebra. The algorithms are implemented in combination with a whole set of classical identification algorithms, processing and validation tools in Xmath's ISID, a commercially available graphical user interface toolbox. The basic subspace algorithms in the book are also implemented in a set of Matlab files accompanying the book. An application of ISID to an industrial glass tube manufacturing process is presented in detail, illustrating the power and user-friendliness of the subspace identification algorithms and of their implementation in ISID. The identified model allows for an optimal control of the process, leading to a significant enhancement of the production quality. The applicability of subspace identification algorithms in industry is further illustrated with the application of the Matlab files to ten practical problems. Since all necessary data and Matlab files are included, the reader can easily step through these applications, and thus get more insight in the algorithms. Subspace Identification for Linear Systems is an important reference for all researchers in system theory, control theory, signal processing, automation, mechatronics, chemical, electrical, mechanical and aeronautical engineering.

Originally published: New York: Wiley, c1988.

A survey of the field; Mathematical foundations of least-squares prediction theory; Wiener-hopf equations and optimum filters; State-space models and recursive filters.

Introduction to robot manipulators, with case studies of industrial robots.

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Presents a unified mathematical framework for a wide range of problems in estimation and control.

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