Identification (recursive methods)

Component
École Nationale Supérieure d'Électrotechnique d'Électronique d'Informatique d'Hydraulique et des Télécommunications

In brief

- **Ametys Code:** N8EE16C
- **Open to exchange students:** Yes

Presentation

Objectives

Design online identification methods for representing linear systems

Description

General information

1. Least squares estimation

2. The gradient method

· "a priori" prediction

· "a posteriori" prediction

3. Recursive least squares

4. Some important considerations

- excitation signal
- whiteness of the prediction error sequence

5. Extended least squares

Application:

Identification of a system with slowly varying parameters

Pre-requisites

Sampled systems

Z transform

Transfer function