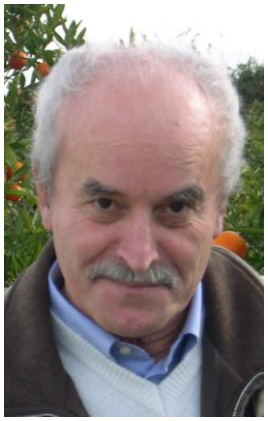
上海交通大学自动化系
Department of Automation
Shanghai Jiao Tong University

系统控制与信息处理教育部重点实验室
Key Laboratory of System Control and Information Processing, Ministry of Education

学术报告会

时间：2017年11月9日(周四) 14:00-15:00
地点：电院群楼2-410会议室

Approximation of Vector Processes by Covariance Matching with Applications to Smoothing



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Abstract:

A new algorithm for the partial stochastic realization of vector-valued periodic processes from finite covariance data is proposed, based on a nonlinear generalization of the classical Yule-Walker equations. We discuss an application to finite-interval smoothing of a linear time-invariant system.

Biography:

Giorgio Picci received the Dr.Eng. degree from the University of Padua, Padova, Italy, in 1967.

Currently, he is Professor Emeritus with the Department of Information Engineering, University of Padua, Padova,, Italy. He has held several long-term visiting appointments with various international universities, has been working mostly in the area of modeling, estimation, and identification of stochastic systems and published over 200 papers and edited three books in this area. He is the co-author with prof. Anders Lindquist of the book: {\em Linear Stochastic Systems: a Geometric Approach to Modeling Estimation and Identification}, published by Springer.

Dr. Picci is a life Fellow of IEEE, a Fellow of IFAC and a foreign member of the Swedish Royal Academy of Engineering Sciences.