Mathematical Theory of Adaptive Control (Interdisciplinary Mathematical Sciences)

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The theory of adaptive control is concerned with construction of strategies so that the controlled system behaves in a desirable way, without assuming the complete knowledge of the system. The models considered in this comprehensive book are of Markovian type. Both partial observation and partial information cases are analyzed. While the book focuses on discrete time models, continuous time ones are considered in the final chapter. The book provides a novel perspective by summarizing results on adaptive control obtained in the Soviet Union, which are not well known in the West. Comments on the interplay between the Russian and Western methods are also included.

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