



Indefinite-Quadratic Estimation and Control: A Unified Approach to H₂ and H-infinity Theories (Studies in Applied and Numerical Mathematics)

Babak Hassibi, Ali H. Sayed, Thomas Kailath

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This monograph presents a unified mathematical framework for a wide range of problems in estimation and control. The authors discuss the two most commonly used methodologies: the stochastic H2 approach and the deterministic (worst-case) H ∞ approach. Despite the fundamental differences in the philosophies of these two approaches, the authors have discovered that, if indefinite metric spaces are considered, they can be treated in the same way and are essentially the same. The benefits and consequences of this unification are pursued in detail, with discussions of how to generalize well-known results from H 2 theory to H $^\infty$ setting, as well as new results and insight, the development of new algorithms, and applications to adaptive signal processing. The authors deliberately have placed primary emphasis on estimation problems which enable one to solve all the relevant control problems in detail.

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