

Variance-Constrained Filtering for Stochastic Complex Systems

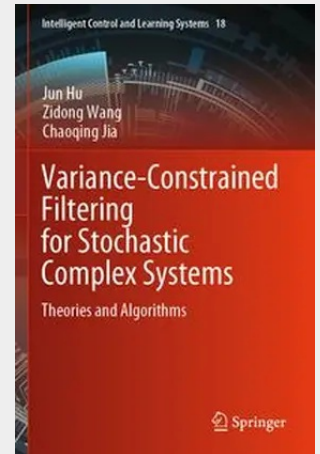
Theories and Algorithms

This book is concerned with the variance-constrained optimized filtering problems and their potential applications for nonlinear time-varying dynamical systems. The distinguished features of this book are highlighted as follows.

- (1) A unified framework is provided for handling the variance-constrained filtering problems of nonlinear time-varying dynamical systems with incomplete information.
- (2) The application potentials of variance-constrained optimized filtering in networked time-varying dynamical systems are outlined. It contains some new concepts, new models and new methodologies with practical significance in control engineering and signal processing.

It is a collection of several research results and thereby serves as a useful reference for upper undergraduate, postgraduate and engineers who are interested in studying (i) the variance-constrained filtering, (ii) recent advances affected by incomplete information and (iii) potential applications in practical engineering systems.

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