



Randomized Algorithms for Analysis and Control of Uncertain Systems (Communications and Control Engineering)

Roberto Tempo, Giuseppe Calafiore, Fabrizio Dabbene

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Moving on from earlier stochastic and robust control paradigms, this book introduces the fundamentals of probabilistic methods in the analysis and design of uncertain systems. The use of randomized algorithms, guarantees a reduction in the computational complexity of classical robust control algorithms and in the conservativeness of methods like H-infinity control. Features: • self-contained treatment explaining randomized algorithms from their genesis in the principles of probability theory to their use for robust analysis and controller synthesis; • comprehensive treatment of sample generation, including consideration of the difficulties involved in obtaining independent and identically distributed samples; • applications in congestion control of high-speed communications networks and the stability of quantized sampled-data systems. This monograph will be of interest to theorists concerned with robust and optimal control techniques and to all control engineers dealing with system uncertainties.

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