

DEFINING PARAMETERS OF A LINEAR DYNAMIC SYSTEM MULTIDIMENSIONAL AT THE INPUT AND OUTPUT GIVEN AUTOCORRELATED SIGNAL INTERFERENCE

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The paper deals with the theory and method of solving the problem of consistent evaluation of multidimensional linear difference equation parameters with autocorrelated interference in input and output signals on the basis of least square method generalization (as the most common in conditions of a priori uncertainty). The consistency of the obtained estimates of unknown true parameter values is proved.

Linear difference equations, parametric identification, multidimensional input and output, autocorrelated signal interference.

References

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