



# System Identification with MATLAB. Nonlinear Models and Forecasting Time Series (Paperback)

By A Smith

Createspace Independent Publishing Platform, 2017. Paperback. Condition: New. Language: English . Brand New Book \*\*\*\*\* Print on Demand \*\*\*\*\*. This book develops the work with Nonlinear Models and Time Series Identification. To represent nonlinear system dynamics, you can estimate Hammerstein-Weiner models and nonlinear ARX models with wavelet network, treepartition, and sigmoid network nonlinearities. MATLAB System Identification Toolbox performs grey-box system identification for estimating parameters of a user-defined model. You can use the identified model for system response prediction and plant modeling in Simulink. The toolbox also supports time-series data modeling and time-series forecasting. It is possible to analyze time series data by identifying linear and nonlinear models, including AR, ARMA, and state-space models; forecast values The most important content that this book provides are the following: -When to Fit Nonlinear Models -Nonlinear Model Estimation -Nonlinear Model Structures -Nonlinear ARX Models -Hammerstein-Wiener Models -Nonlinear Grey-Box Models -Preparing Data for Nonlinear Identification -Identifying Nonlinear ARX Models -Prepare Data for Identification -Configure Nonlinear ARX Model Structure - Specify Estimation Options for Nonlinear ARX Models - Initialize Nonlinear ARX Estimation Using Linear Model -Estimate Nonlinear ARX Models in the App -Estimate Nonlinear ARX Models at the Command Line -Estimate Nonlinear ARX Models Initialized Using Linear ARX...



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