

Modern Control Theory Brogan Solution Manual

In two editions spanning more than a decade, The Electrical Engineering Handbook stands as the definitive reference to the multidisciplinary field of electrical engineering. Our knowledge continues to grow, and so does the Handbook. For the third edition, it has expanded into a set of six books carefully focused on a specialized area or field of study. Each book represents a concise yet definitive collection of key concepts, models, and equations in its respective domain, thoughtfully gathered for convenient access. Systems, Controls, Embedded Systems, Energy, and Machines explores in detail the fields of energy devices, machines, and systems as well as control systems. It provides all of the fundamental concepts needed for thorough, in-depth understanding of each area and devotes special attention to the emerging area of embedded systems. Each article includes defining terms, references, and sources of further information. Encompassing the work of the world's foremost experts in their respective specialties, Systems, Controls, Embedded Systems, Energy, and Machines features the latest developments, the broadest scope of coverage, and new material on human-computer interaction.

The definitive guide to control system design Modern Control System Theory and Design, Second Edition offers the most comprehensive treatment of control systems available today. Its unique text/software combination integrates classical and modern control system theories, while promoting an interactive, computer-based approach to design solutions. The sheer volume of practical examples, as well as the hundreds of illustrations of control systems from all engineering fields, make this volume accessible to students and indispensable for

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professional engineers. This fully updated Second Edition features a new chapter on modern control system design, including state-space design techniques, Ackermann's formula for pole placement, estimation, robust control, and the H method for control system design. Other notable additions to this edition are: * Free MATLAB software containing problem solutions, which can be retrieved from The Mathworks, Inc., anonymous FTP server

at <http://ftp.mathworks.com/pub/books/shinners> * Programs and tutorials on the use of MATLAB incorporated directly into the text * A complete set of working digital computer programs * Reviews of commercial software packages for control system analysis * An extensive set of new, worked-out, illustrative solutions added in dedicated sections at the end of chapters * Expanded end-of-chapter problems--one-third with answers to facilitate self-study * An updated solutions manual containing solutions to the remaining two-thirds of the problems Superbly organized and easy-to-use, Modern Control System Theory and Design, Second Edition is an ideal textbook for introductory courses in control systems and an excellent professional reference. Its interdisciplinary approach makes it invaluable for practicing engineers in electrical, mechanical, aeronautical, chemical, and nuclear engineering and related areas.

Text for a first course in control systems, revised (1st ed. was 1970) to include new subjects such as the pole placement approach to the design of control systems, design of observers, and computer simulation of control systems. For senior engineering students. Annotation copyright Book News, Inc.

The book blends readability and accessibility common to undergraduate control systems texts with the mathematical rigor necessary to form a solid theoretical foundation.

Appendices cover linear algebra and provide a Matlab

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overview and files. The reviewers pointed out that this is an ambitious project but one that will pay off because of the lack of good up-to-date textbooks in the area.

Get a complete understanding of aircraft control and simulation Aircraft Control and Simulation: Dynamics, Controls Design, and Autonomous Systems, Third Edition is a comprehensive guide to aircraft control and simulation. This updated text covers flight control systems, flight dynamics, aircraft modeling, and flight simulation from both classical design and modern perspectives, as well as two new chapters on the modeling, simulation, and adaptive control of unmanned aerial vehicles. With detailed examples, including relevant MATLAB calculations and FORTRAN codes, this approachable yet detailed reference also provides access to supplementary materials, including chapter problems and an instructor's solution manual. Aircraft control, as a subject area, combines an understanding of aerodynamics with knowledge of the physical systems of an aircraft. The ability to analyze the performance of an aircraft both in the real world and in computer-simulated flight is essential to maintaining proper control and function of the aircraft. Keeping up with the skills necessary to perform this analysis is critical for you to thrive in the aircraft control field. Explore a steadily progressing list of topics, including equations of motion and aerodynamics, classical controls, and more advanced control methods Consider detailed control design examples using computer numerical tools and simulation examples Understand control design methods as they are applied to aircraft nonlinear math models Access updated content about unmanned aircraft (UAVs) Aircraft Control and Simulation: Dynamics, Controls Design, and Autonomous Systems, Third Edition is an essential reference for engineers and designers involved in the development of aircraft and aerospace systems and computer-based flight simulations, as

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well as upper-level undergraduate and graduate students studying mechanical and aerospace engineering.

A bottom-up approach that enables readers to master and apply the latest techniques in state estimation This book offers the best mathematical approaches to estimating the state of a general system. The author presents state estimation theory clearly and rigorously, providing the right amount of advanced material, recent research results, and references to enable the reader to apply state estimation techniques confidently across a variety of fields in science and engineering. While there are other textbooks that treat state estimation, this one offers special features and a unique perspective and pedagogical approach that speed learning: *

- * Straightforward, bottom-up approach begins with basic concepts and then builds step by step to more advanced topics for a clear understanding of state estimation
- * Simple examples and problems that require only paper and pen to solve lead to an intuitive understanding of how theory works in practice
- * MATLAB(r)-based source code that corresponds to examples in the book, available on the author's Web site, enables readers to recreate results and experiment with other simulation setups and parameters

Armed with a solid foundation in the basics, readers are presented with a careful treatment of advanced topics, including unscented filtering, high order nonlinear filtering, particle filtering, constrained state estimation, reduced order filtering, robust Kalman filtering, and mixed Kalman/H[∞] filtering. Problems at the end of each chapter include both written exercises and computer exercises. Written exercises focus on improving the reader's understanding of theory and key concepts, whereas computer exercises help readers apply theory to problems similar to ones they are likely to encounter in industry. With its expert blend of theory and practice, coupled with its presentation of recent research results, Optimal State Estimation is strongly

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recommended for undergraduate and graduate-level courses in optimal control and state estimation theory. It also serves as a reference for engineers and science professionals across a wide array of industries.

An important feature of this book is the particular combination of topics included. These are (1) control, (2) navigation and (3) remote sensing, all with application to mobile robots. Much of the material is readily extended to any type ground vehicle. In the controls area, robot steering is the issue. Both linear and nonlinear models are treated. Various control schemes are utilized, and through these applications the reader is introduced to methods such as: (1) Linearization and use of linear control design methods for control about a reference trajectory, (2) Use of Lyapunov stability theory for nonlinear control design, (3) Derivation of optimal control strategies via Pontryagin's maximum principle, (4) Derivation of a local coordinate system which is fundamental for the steering of vehicles along a path never before traversed. This local coordinate system has application regardless of the control design methods utilized. In the navigation area, various coordinate systems are introduced, and the transformations among them are derived. (1) The Global Positioning System (GPS) is introduced and described in significant detail. (2) Also introduced and discussed are inertial navigation systems (INS). These two methods are treated in terms of their ability to provide vehicle position as well as attitude. A preceding chapter is devoted to coordinate rotations and transformations since they play an important role in the understanding of this body of theory.

Most machines and structures are required to operate with low levels of vibration as smooth running leads to reduced stresses and fatigue and little noise. This book provides a thorough explanation of the principles and methods used to analyse the vibrations of engineering systems, combined with

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a description of how these techniques and results can be applied to the study of control system dynamics. Numerous worked examples are included, as well as problems with worked solutions, and particular attention is paid to the mathematical modelling of dynamic systems and the derivation of the equations of motion. All engineers, practising and student, should have a good understanding of the methods of analysis available for predicting the vibration response of a system and how it can be modified to produce acceptable results. This text provides an invaluable insight into both.

In 1993, the first edition of *The Electrical Engineering Handbook* set a new standard for breadth and depth of coverage in an engineering reference work. Now, this classic has been substantially revised and updated to include the latest information on all the important topics in electrical engineering today. Every electrical engineer should have an opportunity to expand his expertise with this definitive guide. In a single volume, this handbook provides a complete reference to answer the questions encountered by practicing engineers in industry, government, or academia. This well-organized book is divided into 12 major sections that encompass the entire field of electrical engineering, including circuits, signal processing, electronics, electromagnetics, electrical effects and devices, and energy, and the emerging trends in the fields of communications, digital devices, computer engineering, systems, and biomedical engineering. A compendium of physical, chemical, material, and mathematical data completes this comprehensive resource. Every major topic is thoroughly covered and every important concept is defined,

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described, and illustrated. Conceptually challenging but carefully explained articles are equally valuable to the practicing engineer, researchers, and students. A distinguished advisory board and contributors including many of the leading authors, professors, and researchers in the field today assist noted author and professor Richard Dorf in offering complete coverage of this rapidly expanding field. No other single volume available today offers this combination of broad coverage and depth of exploration of the topics. The Electrical Engineering Handbook will be an invaluable resource for electrical engineers for years to come.

With a simple approach that includes real-time applications and algorithms, this book covers the theory of model predictive control (MPC).

Modern control theory and in particular state space or state variable methods can be adapted to the description of many different systems because it depends strongly on physical modeling and physical intuition. The laws of physics are in the form of differential equations and for this reason, this book concentrates on system descriptions in this form. This means coupled systems of linear or nonlinear differential equations. The physical approach is emphasized in this book because it is most natural for complex systems. It also makes what would ordinarily be a difficult mathematical subject into one which can straightforwardly be understood intuitively and which deals with concepts which engineering and science students are already familiar. In this way it is easy to immediately apply the theory to the understanding and control of ordinary systems.

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Application engineers, working in industry, will also find this book interesting and useful for this reason. In line with the approach set forth above, the book first deals with the modeling of systems in state space form. Both transfer function and differential equation modeling methods are treated with many examples. Linearization is treated and explained first for very simple nonlinear systems and then more complex systems. Because computer control is so fundamental to modern applications, discrete time modeling of systems as difference equations is introduced immediately after the more intuitive differential equation models. The conversion of differential equation models to difference equations is also discussed at length, including transfer function formulations. A vital problem in modern control is how to treat noise in control systems. Nevertheless this question is rarely treated in many control system textbooks because it is considered to be too mathematical and too difficult in a second course on controls. In this textbook a simple physical approach is made to the description of noise and stochastic disturbances which is easy to understand and apply to common systems. This requires only a few fundamental statistical concepts which are given in a simple introduction which lead naturally to the fundamental noise propagation equation for dynamic systems, the Lyapunov equation. This equation is given and exemplified both in its continuous and discrete time versions. With the Lyapunov equation available to describe state noise propagation, it is a very small step to add the effect of measurements and measurement

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noise. This gives immediately the Riccati equation for optimal state estimators or Kalman filters. These important observers are derived and illustrated using simulations in terms which make them easy to understand and easy to apply to real systems. The use of LQR regulators with Kalman filters give LQG (Linear Quadratic Gaussian) regulators which are introduced at the end of the book. Another important subject which is introduced is the use of Kalman filters as parameter estimations for unknown parameters. The textbook is divided into 7 chapters, 5 appendices, a table of contents, a table of examples, extensive index and extensive list of references. Each chapter is provided with a summary of the main points covered and a set of problems relevant to the material in that chapter. Moreover each of the more advanced chapters (3 - 7) are provided with notes describing the history of the mathematical and technical problems which lead to the control theory presented in that chapter. Continuous time methods are the main focus in the book because these provide the most direct connection to physics. This physical foundation allows a logical presentation and gives a good intuitive feel for control system construction. Nevertheless strong attention is also given to discrete time systems. Very few proofs are included in the book but most of the important results are derived. This method of presentation makes the text very readable and gives a good foundation for reading more rigorous texts. A complete set of solutions is available for all of the problems in the text. In addition a set of longer exercises is available for use as Matlab/Simulink

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'laboratory exercises' in connection with lectures. There is material of this kind for 12 such exercises and each exercise requires about 3 hours for its solution. Full written solutions of all these exercises are available.

Modern Control Theory Pearson

This monograph has grown out of the authors' recent work directed toward solving a family of problems which arise in maneuvering modern spacecraft. The work ranges from fundamental developments in analytical dynamics and optimal control to a significant collection of example applications. The primary emphasis herein is upon the most central analytical and numerical methods for determining optimal rotational maneuvers of spacecraft. The authors focus especially upon the large angle nonlinear maneuvers, and also consider large rotational maneuvers of flexible vehicles with simultaneous vibration suppression/arrest. Each chapter includes a list of references. The book provides much new material which will be of great interest to practising professionals and advanced graduate students working in the general areas of spacecraft technology, applied mathematics, optimal control theory, and numerical optimization. Chapter 11 in particular presents new information that will be found widely useful for terminal control and tracking maneuvers.

The problems of making inferences about the natural world from noisy observations and imperfect theories occur in almost all scientific disciplines. This 2006 book addresses these problems using examples taken from geophysical fluid dynamics. It focuses on discrete formulations, both static and time-varying, known

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variously as inverse, state estimation or data assimilation problems. Starting with fundamental algebraic and statistical ideas, the book guides the reader through a range of inference tools including the singular value decomposition, Gauss-Markov and minimum variance estimates, Kalman filters and related smoothers, and adjoint (Lagrange multiplier) methods. The final chapters discuss a variety of practical applications to geophysical flow problems. Discrete Inverse and State Estimation Problems is an ideal introduction to the topic for graduate students and researchers in oceanography, meteorology, climate dynamics, and geophysical fluid dynamics. It is also accessible to a wider scientific audience; the only prerequisite is an understanding of linear algebra.

This is a book for those operating and studying biological wastewater treatment plants. It introduces the state-of-the-art in process systems analysis (modelling and simulation, monitoring and diagnosis, process control and instrumentation) and in particular its application to wastewater treatment. While the emphasis is on biological nutrient removal, there is discussion of anaerobic treatment, and the principles apply to any treatment process. For the computer literate there is also a collection of MATLAB programs and functions that are mentioned throughout the book. They will run on both the professional and student editions of MATLAB Version 5.

Contents Modelling Plant Dynamics, Basic Modelling, Advanced Modelling Empirical or Black-Box Models, Experiments and Data Screening, Principles of Parameter Estimation, Fitting and Validating Models, Simulators Diagnosis Diagnosis - an Introduction, Quality

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Management, Model Based Diagnosis, Knowledge Based Systems Control Goals and Strategies, Disturbances Manipulated Variables, Feedback Control, Model Based Control, Batch Plant Control, Plant Wide Control, Benefit Studies Instrumentation Primary Sensors, Analysers Actuators and Controllers The Future

Mathematics is playing an ever more important role in the physical and biological sciences, provoking a blurring of boundaries between scientific disciplines and a resurgence of interest in the modern as well as the classical techniques of applied mathematics. This renewal of interest, both in research and teaching, has led to the establishment of the series Texts in Applied Mathematics (TAM). The development of new courses is a natural consequence of a high level of excitement on the research frontier as newer techniques, such as numerical and symbolic computer systems, dynamical systems, and chaos, mix with and reinforce the traditional methods of applied mathematics. Thus, the purpose of this textbook series is to meet the current and future needs of these advances and to encourage the teaching of new courses. TAM will publish textbooks suitable for use in advanced undergraduate and beginning graduate courses, and will complement the Applied Mathematics Sciences (AMS) series, which will focus on advanced textbooks and research-level monographs.

v Preface This textbook introduces the basic concepts and results of mathematical control and system theory. Based on courses that I have taught during the last 15 years, it presents its subject in a self-

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contained and elementary fashion. It is geared primarily to an audience consisting of mathematically mature advanced undergraduate or beginning graduate students. In addition, it can be used by engineering students interested in a rigorous, proof oriented systems course that goes beyond the classical frequency-domain material and more applied courses.

Control and Dynamic Systems: Advances in Theory and Application, Volume 27: System Identification and Adaptive Control, Part 3 of 3 deals with system parameter identification and adaptive control. It presents useful techniques for adaptive control systems. This volume begins by presenting a powerful approach to multivariable model reference adaptive control based on the ideas and techniques of disturbance-accommodating control theory. It then discusses the modeling of biological systems; optimal control for air conditioning systems; linear programming for constrained multivariable process control; finite element approximation; development of irreducible state space singular systems; and discrete systems with multiple time scales. This book is an important reference for practitioners in the field who want a comprehensive source of techniques with significant applied implications.

Mathematical Control Theory: An Introduction presents, in a mathematically precise manner, a unified introduction to deterministic control theory. In addition to classical concepts and ideas, the author

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covers the stabilization of nonlinear systems using topological methods, realization theory for nonlinear systems, impulsive control and positive systems, the control of rigid bodies, the stabilization of infinite dimensional systems, and the solution of minimum energy problems. "Covers a remarkable number of topics....The book presents a large amount of material very well, and its use is highly recommended." --Bulletin of the AMS

An examination of how the rational expectations revolution and game theory have enhanced the understanding of how an economy functions.

A NEW EDITION OF THE CLASSIC TEXT ON OPTIMAL CONTROL THEORY

As a superb introductory text and an indispensable reference, this new edition of Optimal Control will serve the needs of both the professional engineer and the advanced student in mechanical, electrical, and aerospace engineering. Its coverage encompasses all the fundamental topics as well as the major changes that have occurred in recent years. An abundance of computer simulations using MATLAB and relevant Toolboxes is included to give the reader the actual experience of applying the theory to real-world situations. Major topics covered include: Static Optimization Optimal Control of Discrete-Time Systems Optimal Control of Continuous-Time Systems The Tracking Problem and Other LQR Extensions Final-Time-Free and Constrained Input

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Control Dynamic Programming Optimal Control for Polynomial Systems Output Feedback and Structured Control Robustness and Multivariable Frequency-Domain Techniques Differential Games Reinforcement Learning and Optimal Adaptive Control

Well-written, practice-oriented textbook, and compact textbook Presents the contemporary state of the art of control theory and its applications Introduces traditional problems that are useful in the automatic control of technical processes, plus presents current issues of control Explains methods can be easily applied for the determination of the decision algorithms in computer control and management systems

The use of composite materials in engineering structures continues to increase dramatically, and there have been equally significant advances in modeling for general and composite materials and structures in particular. To reflect these developments, renowned author, educator, and researcher J.N. Reddy created an enhanced second edit

This book constitutes the refereed proceedings of the 20th International Symposium on Model Checking Software, SPIN 2013, held in Stony Brook, NY, USA, in July 2013. The 18 regular papers, 2 tool demonstration papers, and 2 invited papers were carefully reviewed and selected from 40

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submissions. The traditional focus of SPIN has been on explicit-state model checking techniques, as implemented in SPIN and other related tools. While such techniques are still of key interest to the workshop, its scope has broadened over recent years to include techniques for the verification and formal testing of software systems in general.

This text presents a complete treatment of the theory and analysis of elastic plates. It provides detailed coverage of classic and shear deformation plate theories and their solutions by analytical as well as numerical methods for bending, buckling and natural vibrations. Analytical solutions are based on the Navier and Levy solution method, and numerical solutions are based on the Rayleigh-Ritz methods and finite element method. The author address a range of topics, including basic equations of elasticity, virtual work and energy principles, cylindrical bending of plates, rectangular plates and an introduction to the finite element method with applications to plates.

Mobile Robotics offers comprehensive coverage of the essentials of the field suitable for both students and practitioners. Adapted from Alonzo Kelly's graduate and undergraduate courses, the content of the book reflects current approaches to developing effective mobile robots. Professor Kelly adapts principles and techniques from the fields of mathematics, physics and numerical methods to present a consistent framework in a notation

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that facilitates learning and highlights relationships between topics. This text was developed specifically to be accessible to senior level undergraduates in engineering and computer science, and includes supporting exercises to reinforce the lessons of each section. Practitioners will value Kelly's perspectives on practical applications of these principles. Complex subjects are reduced to implementable algorithms extracted from real systems wherever possible, to enhance the real-world relevance of the text.

Control and Dynamic Systems: Advances in Theory in Applications, Volume 30: Advances in Algorithms and Computational Techniques in Dynamic Systems Control, Part 3 of 3 discusses developments in algorithms and computational techniques for control and dynamic systems. This volume begins with the issue of decision making or optimal control in the natural environment. It then discusses large-scale systems composed of multiple sensors; algorithms for systems with multiplicative noise; stochastic differential games; Markovian targets; low-cost microcomputer and true digital control systems; and algorithms for the design of teleoperated systems. This book is an important reference for practitioners in the field who want a comprehensive source of techniques with significant applied implications.

This work presents traditional methods and current techniques of incorporating the computer into closed-loop dynamic systems control, combining conventional transfer function design and state variable concepts. Digital Control Designer - an award-winning software

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program which permits the solution of highly complex problems - is available on the CR

M->CREATED

This book is ideal for teaching students in engineering or physics the skills necessary to analyze motions of complex mechanical systems such as spacecraft, robotic manipulators, and articulated scientific instruments.

Kane's method, which emerged recently, reduces the labor needed to derive equations of motion and leads to equations that are simpler and more readily solved by computer, in comparison to earlier, classical approaches. Moreover, the method is highly systematic and thus easy to teach. This book is a revision of Dynamics: Theory and Applications (1985), by T. R. Kane and D. A.

Levinson, and presents the method for forming equations of motion by constructing generalized active forces and generalized inertia forces. Important additional topics include approaches for dealing with finite rotation, an updated treatment of constraint forces and constraint torques, an extension of Kane's method to deal with a broader class of nonholonomic constraint equations, and other recent advances.

Accompanying CD-ROM contains a number of GPS data sets from several sites. A set of homework problems requires the student to write simple MATLAB code to analyze these data.

This comprehensive work presents the status and likely development of fault diagnosis, an emerging discipline of modern control engineering. It covers fundamentals of model-based fault diagnosis in a wide context, providing a good introduction to the theoretical foundation and

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many basic approaches of fault detection.

Modern Control Systems, 12e, is ideal for an introductory undergraduate course in control systems for engineering students. Written to be equally useful for all engineering disciplines, this text is organized around the concept of control systems theory as it has been developed in the frequency and time domains. It provides coverage of classical control, employing root locus design, frequency and response design using Bode and Nyquist plots. It also covers modern control methods based on state variable models including pole placement design techniques with full-state feedback controllers and full-state observers. Many examples throughout give students ample opportunity to apply the theory to the design and analysis of control systems. Incorporates computer-aided design and analysis using MATLAB and LabVIEW MathScript.

The mathematical models in this book are concerned with a variety of approaches to the manner in which the clinical radiologic treatment of human neoplasms can be improved. These improvements comprise ways of delivering radiation to the malignancies so as to create considerable damage to tumor cells while sparing neighboring normal tissues. There is no unique way of dealing with these improvements. Accordingly, in this book a number of different presentations are given. Each presentation has as its goal some aspect of the improvement, or optimization, of radiotherapy. This book is a collection of current ideas concerned with the

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optimization of human cancer radiotherapy. It is hoped that readers will build on this collection and develop superior approaches for the understanding of the ways to improve therapy. The author owes a special debt of thanks to Kathy Prindle who breezed through the typing of this book with considerable dexterity.

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This book presents a concise, clear, and consistent account of the methodology of phase synchronization, an extension of modal analysis to decouple any linear system in real space. It expounds on the novel theory of phase synchronization and presents recent advances, while also providing relevant background on classical decoupling theories that are used in structural analysis. The theory is illustrated with a broad range of examples. The theoretical development is also supplemented by applications to engineering problems. In addition, the methodology is

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implemented in a MATLAB algorithm which can be used to solve many of the illustrative examples in the book. This book is suited for researchers, practicing engineers, and graduate students in various fields of engineering, mathematics, and physical science. Digital controllers are part of nearly all modern personal, industrial, and transportation systems. Every senior or graduate student of electrical, chemical or mechanical engineering should therefore be familiar with the basic theory of digital controllers. This new text covers the fundamental principles and applications of digital control engineering, with emphasis on engineering design. Fadali and Visioli cover analysis and design of digitally controlled systems and describe applications of digital controls in a wide range of fields. With worked examples and Matlab applications in every chapter and many end-of-chapter assignments, this text provides both theory and practice for those coming to digital control engineering for the first time, whether as a student or practicing engineer. Extensive Use of computational tools: Matlab sections at end of each chapter show how to implement concepts from the chapter Frees the student from the drudgery of mundane calculations and allows him to consider more subtle aspects of control system analysis and design An engineering approach to digital controls: emphasis throughout the book is on design of control systems. Mathematics is used to help explain concepts, but

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throughout the text discussion is tied to design and implementation. For example coverage of analog controls in chapter 5 is not simply a review, but is used to show how analog control systems map to digital control systems

Review of Background Material:

contains review material to aid understanding of digital control analysis and design. Examples include discussion of discrete-time systems in time domain and frequency domain (reviewed from linear systems course) and root locus design in s-domain and z-domain (reviewed from feedback control course)

Inclusion of Advanced Topics

In addition to the basic topics required for a one semester senior/graduate class, the text includes some advanced material to make it suitable for an introductory graduate level class or for two quarters at the senior/graduate level. Examples of optional topics are state-space methods, which may receive brief coverage in a one semester course, and nonlinear discrete-time systems

Minimal Mathematics Prerequisites

The mathematics background required for understanding most of the book is based on what can be reasonably expected from the average electrical, chemical or mechanical engineering senior. This background includes three semesters of calculus, differential equations and basic linear algebra. Some texts on digital control require more

Graduate-level text provides introduction to optimal

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control theory for stochastic systems, emphasizing application of basic concepts to real problems.

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