

Siam journal on control and optimization

Deskripsi Lengkap: <https://lib.ui.ac.id/detail?id=20479647&lokasi=lokal>

Abstrak

ABSTRAK

It is proved that any random sequence can be exhibited as the output of a stochastic dynamical system driven by white noise. Further refinements are obtained for Markov, stationary, and ergodic sequences. This settles some open problems in stochastic realization theory posed by Willems and Van Schuppen.