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Part 8: Instrumental Variable Methods. Closed-Loop Identification (PDF). Part 9: Recursive Identification (PDF). Part 10: Model Validation and Practical Issues (PDF). In addition to the slides, followers may optionally consult the following books: T. Soderstrom and P. Stoica. System Identification. Prentice Hall, 1989.

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System Identification Toolkit User Manual

System Identification. The area of system identification has been an active one in the Systems and Control Group for several decades. There is some overlap with the area signal processing, and both the senior researchers have previously also done significant amounts of research in signal processing.

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SystemIdentification: Problemsandperspectives

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