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Then, with the advent of the Matlab System Identification Toolbox, the topic of system identification (using Ljung's 2nd edition of "System Identification: Theory for the User") became indeed very accessible for the USER. Yes, you will need to have a relative good understanding of Stochastic Processes. However, since the topic of system ID is graduate material, I would anticipate that most ...

System Identification: Theory for the User eBook: Ljung ...

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