

Uppsala universitet, Institutionen för informationsteknologi
 Avdelningen för systemteknik
 Torsten Söderström
 January 17, 2005

System Identification, spring semester 2005 Contents and schedule

Date	Time, venue	Activity	Contents
Wed Jan 19	10-12, 2245	F1	Introduction 1, 2
Fri Jan 21	13-15, 2145	Ö1	Stochastic systems (2.2, 2.3, 2.4, 2.5, 2.6)
Tue Jan 25	13-15, 2244	F2	Linear regression 4
Thu Jan 27	8-10, 2245	F3	Nonparametric methods, input signals, model structures 3, 5, 6
Mon Jan 31	13-15, 2315	BL1	Stationary stochastic processes
Tue Feb 01	13-15, 2245	Ö2	Linear regression (4.1, 4.5, 4.6, 4.10)
Thu Feb 03	10-12, 2245	F4	Prediction error methods 7
Mon Feb 07	10-12, 1213	F5	Instrumental variable methods 8
Tue Feb 08	13-15, 2315	BL2	Introduction to system identification
Fri Feb 11	13.15	HW1	Deadline
Tue Feb 15	10-12, 2214	Ö3	PE and IV methods (7.4, 7.5, 7.6, 7.7, 7.22, 8.2, 8.3, 8.6, 8.10, 8.12) Midcourse evaluation
Fri Feb 18	13-15, 2247	F6	Model validation 11
Fri Feb 18	13.15	HW2	Deadline
Tue Feb 22	10-12, 2245	F7	Recursive algorithms 9
Wed Feb 23	8-10, 2315	BL3	Identification methods and model validation
Fri Feb 25	8-10, 2215	F8	Identification in closed loop 10
Fri Feb 25	13.15	HW3	Deadline
Thu March 03	8-10	BL5 N.B.	Time series modeling and prediction
Thu March 03	10-12, 2244	Ö4	Recursive methods (9.1, 9.2, 9.4, 9.10, 9.14)
Fri March 04	13-15, 2245	Ö5	Identification in closed loop (10.1, 10.2, 10.3, 10.4)
Fri March 04	13.15	HW4	Deadline
Wed March 09	13-15, 2315	BL4 N.B.	Recursive identification and practical aspects
Thu March 10	10-12, 2245	F9	Summary, practical aspects 12
Fri March 11	13.15	HW5	Deadline
Tue March 15	10-12, 2245	Ö6	Old exams, course evaluation
Wed March 16	10-12, 2245	F10	Time for questions, repetition
Fri March 18		Final exam	

F = lecture (föreläsning)

Ö = problem solving session (räkneövning) A subset of the listed problems will be treated

BL = computer lab (beräkningslab) room 2315

Lab. A signing list will be posted on the door to room 2314 on Feb 08, 13.15.

Options: One four hour session out of Feb 21 pm, Feb 24 pm, March 01, am.