

SYSTEM IDENTIFICATION DEVICE, SYSTEM IDENTIFICATION METHOD,
SYSTEM IDENTIFICATION PROGRAM, AND RECORDING MEDIUM
RECORDING SYSTEM IDENTIFICATION PROGRAM

ABSTRACT

A system identification device for performing fast real-time identification for a system from input/output data includes a filter robust to disturbance, by setting the maximum energy gain from the disturbance to a filter error, as an evaluation criterion, smaller than a given upper limit. The filter estimates a state estimation value of a state of the system.

FIG. 2