POLITECNICO DI MILANO - SEDE DI COMO

MODEL IDENTIFICATION AND ADAPTIVE SYSTEMS

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Answer the following questions:

1) Describe the main drawbacks of batch identification approaches, and explain why recursive methods can effectively deal with them.

2) Discuss the purpose of the leaky variant of the LMS algorithm and illustrate its main differences with the basic algorithm (particularly regarding the convergence properties).

3) Discuss the Kalman filter structure when $F = 0$ or $H = 0$.

4) Discuss the difference between interpolation and fitting.

Instructions:

- Report your name and identification number on the top right corner of the first page.
- Use separate pages for answers to different questions (one page for each question).
- Books, course slides, notes are not allowed.