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accuracy algorithm analysis Appendix approximation ARMA process ARMAX model Assume assumption asymptotically stable ay(t bu(t calculations Chapter closed loop system coefficients Complement computed convergence coprime corresponding covariance function covariance matrix criterion data points denote derived described determined discussed eigenvalues equations equivalent evaluated experimental condition feedback filter first-order frequency Gaussian distributed given gives Hence identification ...

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to provide a unique solution. This is a symptom of overparametrization in the sense that some parameters (or linear combinations of them) are superfluous. In practice, rather than being singular,  $0'$  will be close to being singular. Nevertheless, overparametrization can still be detected from the condition number of  $VO$  (a measure of how far a

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