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researchers have previously also done significant amounts of research in signal processing.

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tific methods described in this book and obtained from statistics and system theory may help to solve the system identification problem in a systematic way. In general, system identification consists of three basic steps: experiment design and data acquisition, model structure selection and parameter estimation, and model validation.

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on the identification of dynamic systems, where most attention is spent to the user aspects of the identification problem. Eventually we deal with the choice between time domain and frequency domain identification methods, guiding the user to reasonable solutions for his problem. Some of the suggested methods will be explained in

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