



Subject card

Subject name and code	Random Processes and Stochastic Control , PG_00049220						
Field of study	Automatic Control, Cybernetics and Robotics						
Date of commencement of studies	February 2022		Academic year of realisation of subject			2022/2023	
Education level	second-cycle studies		Subject group			Optional subject group Subject group related to scientific research in the field of study	
Mode of study	Full-time studies		Mode of delivery			at the university	
Year of study	2		Language of instruction			Polish	
Semester of study	3		ECTS credits			2.0	
Learning profile	general academic profile		Assessment form			assessment	
Conducting unit	Department of Automatic Control -> Faculty of Electronics, Telecommunications and Informatics						
Name and surname of lecturer (lecturers)	Subject supervisor		dr inż. Krzysztof Cisowski				
	Teachers		dr inż. Krzysztof Cisowski				
Lesson types and methods of instruction	Lesson type	Lecture	Tutorial	Laboratory	Project	Seminar	SUM
	Number of study hours	0.0	0.0	15.0	15.0	0.0	30
	E-learning hours included: 0.0						
Learning activity and number of study hours	Learning activity	Participation in didactic classes included in study plan		Participation in consultation hours		Self-study	SUM
	Number of study hours	30		4.0		16.0	50
Subject objectives	Practical verification of knowledge related to stochastic control.						
Learning outcomes	Course outcome		Subject outcome		Method of verification		
	K7_K02		Student understands the balance between the resolution and variance of periodogram-type estimators. Student understands the consequences of wrong model order selection during parametric spectrum estimation. Student understands the problem of Kalman filter tuning.		[SK5] Assessment of ability to solve problems that arise in practice		
	[K7_U05] can plan and conduct experiments related to the field of study, including computer simulations and measurements; interpret obtained results and draw conclusions		Student can synthesize and simulate minimum-variance/ moving-average controller for a nontrivial plant.		[SU1] Assessment of task fulfilment		
	[K7_U07] can apply advanced methods of process and function support, specific to the field of study		Student can estimate power spectral density of a stochastic process using nonparametric and parametric methods. Student can form predictions of a stochastic process given its parametric model.		[SU1] Assessment of task fulfilment		

Subject contents	Lab 1: Nonparametric spectral estimation Lab 2: Parametric spectral estimation Lab 3: Prediction of stochastic processes Lab 4: Kalman filter Project: Synthesis and implementation of a minimumvariance-family controller											
Prerequisites and co-requisites	System identification, stochastic control.											
Assessment methods and criteria	<table border="1" style="width: 100%; border-collapse: collapse;"> <thead> <tr> <th style="width: 40%;">Subject passing criteria</th> <th style="width: 30%;">Passing threshold</th> <th style="width: 30%;">Percentage of the final grade</th> </tr> </thead> <tbody> <tr> <td>Ocena wykonania zadania</td> <td>51.0%</td> <td>50.0%</td> </tr> <tr> <td>Ocena wykonania zadania</td> <td>51.0%</td> <td>50.0%</td> </tr> </tbody> </table>			Subject passing criteria	Passing threshold	Percentage of the final grade	Ocena wykonania zadania	51.0%	50.0%	Ocena wykonania zadania	51.0%	50.0%
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Recommended reading	Basic literature		K.J. Astrom, Introduction to Stochastic Control Theory, Prentice Hall.									
	Supplementary literature		T. Soderstrom, P. Stoica, System Identification, Prentice Hall.									
	eResources addresses											
Example issues/ example questions/ tasks being completed												
Work placement	Not applicable											