Bul. Ştiinţ. Univ. Baia Mare, Ser. B,
Matematică-Informatică, Vol. XVIII(2002), Nr. 2, 367 - 372

ON UNIFORM OBSERVABILITY OF LINEAR DISCRETE-TIME STOCHASTIC SYSTEMS

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Abstract. We consider the linear discrete-time systems with independent random pertuhations in Hilbert space. We obtain a necessary and sufficient conditions for the uniform exponential stability of the uniformly observable systems in terms of Lyapunov equations

MSC2000: 30A11, 60G51.

Keywords: uniform exponential stability, uniform observability, Lyapunov equation.