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Probability-Constrained Tracking Control for A Class of Time-varying
online Stochastic Systems

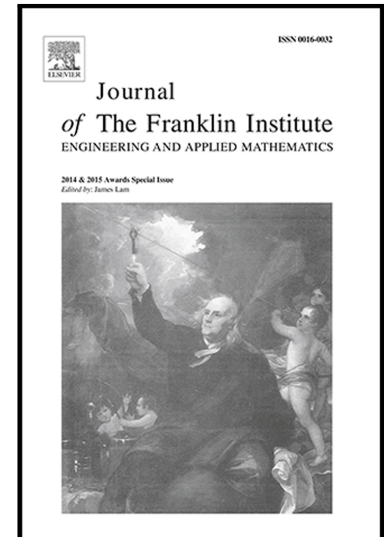
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Highlights

- We make the first few attempts to investigate the probability-constrained tracking control problem and have proposed a set of effective analysis/design method to deal with the addressed new problem.
- The considered system is comprehensive to cover stochastic nonlinearities, packet loss, stochastic noises as well as time-varying parameters, hence reflecting the reality more closely.
- A recursive algorithm is introduced to design the observer parameters as well as the tracking controller gains, which facilitates online computation.

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