May 3, 2007

TO: The Faculty of the College of Engineering

FROM: The Faculty of the School of Electrical and Computer Engineering

RE: Deletion of ECE 589

The faculty of the School of Electrical and Computer Engineering has approved the deletion of the following course. This action is now submitted to the Engineering Faculty with a recommendation for approval.

ECE 589   **State Estimation and Parameter Identification of Stochastic Systems**
Sem. 1. Class 3, cr. 3. (Offered in alternate years.)
Prerequisite: ECE 302. Authorized equivalent courses or consent of instructor may be used in satisfying course pre- and co-requisites or equivalent

Introduction to point estimation, least squares, Bayes risk, and maximum likelihood. Optimum mean-square recursive estimation for non-dynamic stochastic systems. State estimation for discrete-time and continuous-time dynamic systems. Parameter identification of stochastic systems using maximum likelihood. Stochastic approximation, least squares, and random search algorithms.

Reason: Course has not been extended for an extended period of time. Course content has been deleted from the curriculum.

Mark J.T. Smith

Professor and Head