

## DISCRETE TIME MARKOV JUMP LINEAR SYSTEMS%0A

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Gupta and Richard M. Murray Definition: Consider a

discrete time discrete state Markov process with state  $r$ .

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Safety critical and high-integrity systems, such as industrial plants and economic systems, can be subject to abrupt changes - for instance, due to component or

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Jump linear Markov systems can be used to model a wide variety of dynamic systems. Discrete-time versions of the jump-linear quadratic (JLQ) optimal control

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Markovian jump linear systems; quadratic with linear costs optimal control of Markov jump with

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In this paper, the regularity and stability analysis of discrete-time Markov jump linear singular systems (MJLSS) is performed. When dealing with singular systems, a