

# CURRICULUM VITAE OF GIORGIO PICCI

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## Personal Data

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**Education:** Dr. Engineerig degree (summa cum laude) in Electronic Engineering, University of Padova, Italy, July 1967.

**Present Position:** Since Nov. 2012: Professor Emeritus, Department of Information Engineering University of Padova, Padova, Italy.

As such, appointed as adjunct professor, teaching various courses on System Identification and Data Analysis with the School of Engineering, University of Padova

## Previous Positions with Italian Institutions :

- From 2013 to present: Adjunct Professor (Professore a contratto)  
Department of Information Engineering and Department of Civil Engineering University of Padova, Padova, Italy.
- From 1980 to 2012: Professor, Department of Information Engineering University of Padova, Padova, Italy.  
Chair: System Identification.
- November 1975–October 1980: Associate Professor, Institute of Electrical and Electronic Engineering, University of Padova .
- August 1973–October 1980: Researcher with LADSEB-CNR, Laboratory of the National Research Council, Padova, Italy.
- November 1970–October 1975: Lecturer with the Department of Statistics, University of Padova.

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## International Long-Term Visiting Appointments

- February–October 1973: Visiting Assistant Professor, Division of Applied Mathematics, Brown University, Providence, R.I. Nine months appointment.
- November 1973: Consultant, Center for Mathematical System Theory, University of Florida, Gainesville, Florida.
- Spring Semester 1976: Visiting Scientist, Electronic Systems Laboratory, Massachusetts Institute of Technology, Cambridge, Massachusetts.
- June 1976: Visiting Scientist, Department of Mathematics, University of Kentucky, Lexington, Kentucky.
- October 1976: Visiting Scientist, Department of Mathematics, University of Groningen, The Netherlands.
- May–June 1977 and Fall Semester 1978: Visiting Assistant Professor, Department of Mathematics, University of Kentucky, Lexington, Kentucky.
- Spring Semester 1980: Visiting Associate Professor, Department of Mathematics, University of Kentucky, Lexington, Kentucky.
- August and September 1981: Visiting Scientist, Mathematisch Centrum (CWI), Amsterdam, The Netherlands.
- Fall Semester 1982: Visiting Associate Professor, University of Kentucky, Lexington, Kentucky.
- August 1983: Visiting Fellow, Mathematisch Centrum (CWI), Amsterdam, The Netherlands.
- Academic Year 1986/87: Visiting Professor, Department of Electrical and Computer Engineering, Arizona State University, Tempe, Arizona.
- Fall Semester 1988: Distinguished Visiting Professor, Department of Electrical and Computer Engineering, Arizona State University, Tempe, Arizona.
- August 1990: Visiting Scientist for one month, System and Decision Sciences (S.D.S.) program, I.I.A.S.A. Laxenburg, Vienna.
- September–October 1994: Visiting Scholar Department of Applied Mathematics and Physics, Kyoto University, Kyoto, Japan.
- Academic year 1995/96: Visiting Professor, Department of System Science and Mathematics, Washington University, St. Louis, Missouri.
- Many one-month appointments and shorter visits with the Division of Optimization and System Theory, Department of Mathematics, Royal Institute of Technology, Stockholm, Sweden 1985–2016.

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- Invited visiting professor at the Mittag-Leffler Institute, Stockholm, Sweden, February 2003.
  - Invited visiting professor at the department of Automation, Shanghai JiaoTong University, Shanghai China, May 2012, May 2013, May 2014, May 2015 and June 2016.
  - Invited visiting professor at the department of Statistics, Guangzhou University, Guangzhou, China, October-November 2017 and November-December 2018. In both occasions taught a one quarter course on *Large Sample Theory* to doctoral students.

## Plenary/Keynote Invited Addresses

- Invited plenary speaker at the Workshop on *Numerical Techniques in System Engineering Problems*, Lexington, Kentucky, June 1980.
- Invited plenary speaker at the NATO-ASI *Stochastic Systems: the Mathematics of Filtering and Identification and Applications*, Les Arcs, France, July 1980
- Invited plenary speaker at the Symposium *Sistemi Dinamici Stocastici*, Rome, June 1982.
- Invited plenary speaker at the seventh *Mathematical Theory of Networks and Systems (MTNS) Symposium*, Stockholm, Sweden, June 1985.
- Invited keynote speaker (three times) at the *System Theory Day*, Amsterdam 1982, Groningen 1985 and Groningen 1989.
- Invited keynote speaker at the *9-th Benelux meeting on Systems and control*, Veldhoven, the Netherlands, 1990.
- Invited plenary speaker at the 11th *Mathematical Theory of Networks and Systems (MTNS)*, Regensburg, Germany 1993.
- Invited plenary speaker at the NATO-ASI: *From Identification to Learning*, Como, Italy, Aug. 22-Sept. 3, 1994.
- Invited organizer/speaker of the minicourse "System Theoretic aspects of Dynamic Vision" at the *European Control Conference*, Rome, Sept. 1995.
- Invited organizer/speaker of the minicourse "Geometric Stochastic System Theory and Subspace Identification" at the 12th *Mathematical Theory of Networks and Systems (MTNS) symposium*, St. Louis, Missouri June 1996.
- Invited plenary speaker at the the conference on *Stochastic Differential and Difference Equations*, Györ Hungary, Aug. 1996.

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- Invited speaker at the conference *The Confluence of Vision and Control*, Block Island, June 1997.
  - Invited semi-plenary speaker at the conference *Mathematical Theory of Networks and Systems (MTNS-2000)*, Perpignan, France, 2000.
  - Invited speaker at the conference *New Directions in Mathematical System Theory and Optimization*, Stockholm, 2002.
  - Invited plenary speaker at the the *International Workshop on Operator Theory and Applications (IWOTA-03)*, Cagliari, June 2003.
  - Invited speaker at the Workshop *Observation and Estimation*, Sde Boker, Israel, July 2004.
  - Invited plenary speaker at the the *36th International Symposium on Stochastic Systems Theory and its Applications* Tokyo, Japan, November 2004.
  - Invited semi-plenary speaker at the the conference *Mathematical Theory of Networks and Systems (MTNS-2006)*, Kyoto, Japan 2006.
  - Invited speaker at the the conference *Control Theory: On the Way to New Application Disciplines*, Oberwolfach, February 22 - February 28, 2009.
  - Invited speaker at the conference *A Celebration of the Field of Systems and Control*, an international symposium on the occasion of two milestones in the careers of Chris Byrnes and Anders Lindquist Stockholm, Sweden, September 9-11, 2009.
  - Invited speaker at the the conference *Open and Interconnected Systems Modeling and Control* Celebrating Jan Willems's 70th Birthday, September 16-17th 2009, Bruges, Belgium.
  - Invited speaker at the the conference *YY Fest 2010 Symposium on Systems, Control and Signal Processing* in honor of Yutaka Yamamoto's 60th Birthday, March 29-31, Kyoto, Japan.
  - Invited speaker at the the conference *Control Theory: Mathematical Perspectives on Complex Networked Systems*, Oberwolfach, February 26th – March 3rd, 2012.
  - invited speaker at the conference *Control Theory: A Mathematical Perspective on Cyber-Physical Systems*, Oberwolfach Germany, February 22-February 28, 2015.
  - Invited speaker at the Workshop *Networks of Linear Systems*, Sde Boker, Israel, March 19-21, 2017.

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## Supervision of Graduate Students and Postdoctoral Fellows.

- Wenqi Cao, Ph D student from Shanghai Jiao Tong University, Shanghai, China, co-advisor together with Prof. Anders Lindquist.
- Bin Zhu, exchange student from Shanghai Jiao Tong University (Ph D 2019), now assistant professor at Sun-Yat-Sen university Guangzhou, China.
- Martina Favaro (PhD 2014, joint with Marco Campi University of Brescia), former post-doc with Guangzhou University, China, now with H3G Milano Italy.
- Giulio Bottegal (PhD 2013), now professor at Eindhoven Institute of Technology, the Netherlands
- Mattia Bruschetta (PhD 2013), now Assistant Professor with University of Padova, Italy
- Francesca Carli (PhD 2011), formerly with University of Cambridge, UK,
- Andrea Masiero (PhD 2006), now Adjoint Researcher, University of Padova, Italy
- Eugenio Cinquemani (PhD 2005) now Chief Researcher with CNRS, Grenoble France
- Mario Micheli (PhD 2005) now Associate Professor, Johns Hopkins University, USA
- Stefano Perabò (PhD 2005), formerly with CNRS, Rennes France.
- Riccardo Muradore (PhD 2002), now Associate Professor University of Verona, Italy,
- Alessandro Chiuso (PhD 2000), now Full Professor University of Padova, Italy
- Stefano Pinzoni (PhD 1987) formerly Associate Professor University of Padova, Italy
- Katrien De Kock Post-Doc from Katholieke Universiteit Leuven, 2002.
- Several Masters students some of whom now have prominent positions in the US as Pietro Perona (CALTECH), Stefano Soatto (UCLA-Amazon), Francesco Bullo (UCSB).

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## Professional Activities

- Associate Editor of The Journal *SYSTEMS AND CONTROL LETTERS* (from 1980 to 1990).
- Associate Editor of the Book Series *SYSTEMS AND CONTROL, FOUNDATIONS AND APPLICATIONS*, Birkhauser, Boston.
- Associate Editor of the Book Series *PROGRESS IN SYSTEMS AND CONTROL THEORY*, Birkhauser, Boston.
- Associate Editor of the *JOURNAL OF MATHEMATICAL SYSTEMS ESTIMATION AND CONTROL*, Birkhauser, Boston (ended 1999).
- Chairman of the IFAC Technical Committee on Stochastic Systems (formerly Working Group on Stochastic Analysis in Control) since 1989. As such organized several sessions at the IFAC world congress of Tallinn (1990), Sydney (1993), San Francisco (1996) and Beijing (1999). Ended in 1999.
- Member of the Program Committee of the 1989 and 1993 International Symposium on the *Mathematical Theory of Networks and Systems (MTNS)*
- Member of the Program Committee of the SIAM Conference *Control in the 90's*, San Francisco, 1989.
- Member of the steering committee of the *International Symposium on the Mathematical Theory of Networks and Systems (MTNS)* (since 1985)
- Co-organizer (with A. Lindquist) of the Swedish-Italian Workshop on Identification, Stockholm, Sept. 1993.
- Co-organizer (with S. Bittanti) of the NATO Advanced Study Institute "From Identification to Learning", Como, Aug-Sept. 1994.
- Organizer and chair of the 4th *ERNSI European Workshop on System Identification*, Padova, June 1995.
- Member of the international program committee of the conference on *Stochastic Differential and Difference Equations*, Győr Hungary, Aug. 1996.
- Member of the *International Center for Space Research "G. Colombo" (CISAS)*, Padova, Italy, since 1997.
- Chairman and Organizer of the 13th edition of the *Mathematical Theory of Networks and Systems Symposium (MTNS)*, Padova, Italy, 1998.
- Chairman of the Steering committee of the *Mathematical Theory of Networks and Systems (MTNS)* symposium, from 1998 to 2000.
- Member of the Administrative Council of the European Union Control Association (EUCA) from 1998 to 2004.

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- Member of the International Advisory Committee of the *31-st ISCIE Symposium on Stochastic System Theory and Its Applications (ISCIE SSS)*, Yokohama Japan, 1999.
  - Member of the international program committee of the *IFAC System Identification (SYSID)* conference, Rotterdam, Aug. 2003.
  - Member of the international program committee of the *European Control Conference (ECC-2003)*, Cambridge, U.K. Sept. 2003.
  - Member of the program and organizing committee of the *Workshop Entropy and Relative Entropy*, Padova, Italy, June 2004.
  - Member of the international program committee of the *14th IFAC Symposium on System Identification (SYSID2006)*, Newcastle, Australia, March 2006.
  - Chairman and Organizer of the 16th edition of the *ERNSI Workshop on System Identification*, Venice, Italy, 2007.
  - Member of the international program committee of the *15th IFAC Symposium on System Identification (SYSID2009)* held on July 6-8, 2009 in Saint Malo, France.
  - Member of the international program committee and associate editor for the *16th IFAC Symposium on System Identification (SYSID2012)* held in Bruxelles, July 2012.
  - Member of the International Program Committee (IPC) of the *17th IFAC Symposium on System Identification (SYSID2015)* held in Beijing, China, October 19-21, 2015
  - Member of the International Program Committee (IPC) of the *18th IFAC Symposium on System Identification (SYSID2016)* held in Stockholm, Sweden, on 9-11 July, 2018.
  - Co-organizer of the *Sino-Italian Workshop on Applied Statistics*, February 2, 2016, Department of Statistical sciences, University of Padova, Italy.
  - Co-organizer and Chair of the *Sino-Italian Workshop on the Preservation of Cultural and Archeological Heritage* Sept. 23, University of Padova, Italy.
  - Co-organizer of the *Astrostat 2019 Workshop*, October 2019, Astronomical Observatory of the Pontifical Gregorian University (*Collegium Romanum*), Rome, Italy.
  - Member of the International Program Committee (IPC) of the *19th IFAC Symposium on System Identification (SYSID2016)* held in Padova, Italy, on July 13-16, 2021.

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## Honors and Awards

- Fellow of the IEEE (awarded Dec 1993).
- Guest Scholar award of the Kyoto University Foundation, September-October 1994.
- Elected to the Royal Swedish Academy of Engineering Sciences, Oct. 2004.
- Life Fellow of the IEEE, January 2008.
- Fellow of the IFAC (International Federation of Automatic Control), April 2009.
- Member of the Galileian Academy of Sciences, Letters and Arts (founded 1599).

## Significant Research Grants and Industrial Projects

1. Principal investigator of *Design of single-point mooring control systems for large tankers*, 1984, contract with TECNOMARE S.p.A., Venice, Italy.
2. Principal investigator of *Design of the guidance and control system for the submersible vehicle TM 308*, 1986, contract with TECNOMARE S.p.A., Venice, Italy.
3. *Design of a high speed disk drive system based on Kalman filtering*, 1990, with CONNER Peripherals S.p.A. Ivrea, Italy.
4. Project manager and team leader of the italian team (IT-LADSEB) for the European Research Network of Excellence *System Identification* (ERNSI), funded by the Commission of the European Communities through the Human Capital and Mobility Program (HCM), formerly SCIENCE Project, started in 1992 and concluded in 1996.
5. Principal investigator of *Guidance and Control of Autonomous Vehicles based on Computer Vision*, reserch grant funded by the Italian Space Agency, (A.S.I.), Rome, awarded in 1992-93-94-95-97-99, co-investigators R. Frezza, P. Perona and S. Soatto.
6. *Control of an underwater manipulator based on local image features*, 1994, TECNOMARE and SAIPEM SpA contract, co-investigator R. Frezza.
7. Project manager and team leader of the italian team (IT-LADSEB) for the European Research Network of Excellence *System Identification* (ERNSI), funded by the Commission of the European Communities through the Training and Mobility of Researchers Program (TMR), 1997-2003.



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8. National coordinator and principal investigator of the University of Padova team, of the national research project *Identification and Control of Industrial Systems* funded by the Italian Ministry of Higher Education (MURST), 1998-2000.
  9. National coordinator and principal investigator of the University of Padova team, of the national research project *Identification and Adaptive Control of Industrial Systems* funded by the Italian Ministry of Higher Education (MURST), 2000-2002.
  10. National coordinator and principal investigator of the University of Padova team, of the national research project *New Algorithms for the Identification and Adaptive Control of Industrial Systems* funded by the Italian Ministry of University Research (MIUR), 2002-2004.
  11. Consultant for various industrial groups, among which Tecnomare S.p.A. Venice, Italy; Ferrari S.p.A. Maranello, Italy; SATE S.r.L. Venice, Italy; Salvagnini S.p.A. Vicenza, Italy; and others.
  12. General Coordinator and principal investigator of the University of Padova team, of the research cluster *Robotic Vision* for the Italian Space Agency, (A.S.I.), Rome, 1999-2000-2001.
  13. General Coordinator and principal investigator of the University of Padova team, of the European Community IST project *Real-time Embedded Control of Mobile Systems with Distributed Sensing (RECSYS)*, V-th Framework Programme, 2002-2005.
  14. National coordinator and principal investigator of the University of Padova team, of the PRIN national research project *New Algorithms and methods for the Identification and Adaptive Control of technological Systems* funded by the Italian Ministry of University Research (MIUR), 2004-2006.
  15. National coordinator and principal investigator of the University of Padova team, of the PRIN national research project *New techniques and applications of Identification and Adaptive Control* funded by the Italian Ministry of University Research (MIUR), 2006-2008.
  16. National coordinator and principal investigator of the University of Padova team, of the 2008 PRIN national research project *New algorithms and applications of system identification and adaptive control* funded by the Italian Ministry of University Research (MIUR), 2010-2012.

## Professional Interests

Probabilistic and statistical methods in Systems, Control and Signal Processing. Modeling, Estimation and Identification of systems and random signals and applications to various areas of engineering. Computer Vision and related estimation and filtering problems.

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## Extramural Activities

Member of the Board of *Salvagnini SpA, Sarego, Vicenza* (renouncing to emoluments) from 1999 to 2014. As such coordinated various joint activities and projects with the Department of Information Engineering of the University of Padova, including several Master and Ph. D. Theses on machine control.

Director of the *Confucius Institute at the University of Padova* from 2014 to present, an institution based on the collaboration of the University of Padova and the University of Guangzhou (China) having the scope of strengthening the cultural and scientific relations between the two universities and the two countries.

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## PUBLICATIONS

1. G. Marchesini and G. Picci: La valutazione della risposta libera e forzata in sistemi non lineari mediante lo sviluppo in serie di funzionali (in Italian) *Memorie della Accademia Galileiana (formerly Accademia Patavina) di scienze lettere ed arti* Vol. **LXXX**, pp. 131-147, 1968.
2. G. Marchesini and G. Picci: Sull' identificazione funzionale di sistemi non lineari in regime periodico (in Italian) *Proceedings of the 70th AEI Conference* Rimini, Sept. 1969.
3. G. Marchesini and G. Picci: On the evaluation of the response of nonlinear systems by functional series expansion of forced and free responses, *Journal of the Franklin Institute* Vol. **288**, No. 6, pp. 469-481, 1969.
4. G. Marchesini and G. Picci: On the use of Bernoulli's equation as comparison equation in stability problems *IEEE Transactions on Automatic Control* Vol. **AC-14**, No. 6, pp. 597-599, 1969.
5. G. Marchesini and G. Picci: On the functional identification of nonlinear systems from input-output data records, *IEEE Transactions on Automatic Control* Vol. **AC-14**, No. 6, pp. 757-759, 1969.
6. G. Marchesini and G. Picci: On the functional identification of nonlinear systems subject to periodic inputs, *Proceedings of the IFAC Symposium on System engineering approach to computer control* Kyoto, Aug. 1970.
7. G. Marchesini and G. Picci: An algebraic approach to  $L^\infty$ -stability of a class of nonlinear systems *Proceedings of the XI international FAST exhibition and symposium on automation* Milan, Nov. 1970.
8. A. Lepschy, G. Marchesini and G. Picci: A functional approach to the stability of nonlinear systems by use of comparison theorems, *International Journal of Control* Vol. **11**, No. 2, pp. 293-302, 1970.
9. G. Marchesini and G. Picci: A contribution to stability analysis of nonlinear systems of functional polynomial type, *Journal of the Franklin Institute* Vol. **292**, No. 2, pp. 93-108, 1971.
10. G. Marchesini and G. Picci: Some results on the abstract realization theory of multilinear systems, in *Variable Structure Systems* R. Mohler and A. Ruberti eds. (Proceedings of the first Italy-USA symposium on Variable-Structure Systems, Sorrento, Italy), Academic Press, pp. 109-135, 1972.
11. G. Picci: A probabilistic approach to identifiability, in *Variable Structure Systems* R. Mohler and A. Ruberti eds, ( Proceedings of the second Italy-USA symposium on Variable- Structure Systems, Portland, Oregon), *Springer Lecture Notes in Economics and Mathematical Systems*, Vol **111**, pp. 138-162, 1975.

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12. G. Picci: Stochastic realization of Gaussian processes *Proceedings of the IEEE* Vol. **64**, No. 1, pp 112-122, 1976.
  13. G. Picci: Some connections between the theory of sufficient statistics and the identifiability problem, *SIAM Journal on Applied Mathematics* Vol. **33**, No. 3, pp 383-398, 1977.
  14. A. Lindquist and G. Picci: A note on the stochastic realization problem, *Proceedings of the first international conference on information sciences and systems* Patras, Greece, Aug. 1976, Hemisphere publishing Co., pp. 1-5, 1977.
  15. A. Lindquist and G. Picci: On the structure of minimal splitting subspaces in stochastic realization theory, *Proceedings of the IEEE conference on Decision and Control*, New Orleans, Louisiana, pp. 42-48, 1977.
  16. G. Picci: On the internal structure of finite-state stochastic processes, in *Recent developments in Variable Structure Systems* R. Mohler and A. Ruberti eds. (Proceedings of the third Italy-USA symposium on Variable-Structure Systems, Taormina, Italy, September 1977), *Springer Lecture Notes in Economics and Mathematical Systems*, Vol **162**, pp. 288-304, 1978.
  17. G. Picci: Modelli dinamici per l'identificazione (in Italian) in *Identificazione di Sistemi Stocastici*, Collana di automatica, CNR, Rome, pp. 13-70, 1978.
  18. A. Lindquist and G. Picci: A state space theory for stationary stochastic processes, *Proceedings of the 21st Midwest Symposium on circuits and systems*, Ames, Iowa, 1978.
  19. A. Lindquist and G. Picci: A Hardy space approach to the stochastic realization problem, *Proceedings of the IEEE Conference on Decision and Control*, San Diego, California, pp. 933-939, 1978.
  20. A. Lindquist and G. Picci: On the stochastic realization problem *SIAM Journal on Control and Optimization* Vol. **17**, No. 3, pp. 365-389, 1979.
  21. A. Lindquist, G. Picci and G. Ruckebusch: On minimal splitting subspaces and Markovian representation, *Mathematical Systems Theory* Vol. **12**, pp. 271-279, 1979.
  22. A. Lindquist and G. Picci: Realization theory for multivariable stationary Gaussian processes I : State space construction *Proceedings of the 4th International Symposium on the Mathematical theory of Networks and Systems*, Delft, Holland, Western Periodicals, pp. 140-148, 1979.
  23. A. Lindquist and G. Picci: Realization theory for multivariable stationary Gaussian processes II : State space theory revisited and dynamical representations of finite dimensional state spaces, in *Advances in Control* D.G. Lainiotis and N.S. Tzannes eds. (Proceedings of the second International conference on Information Sciences and Systems, Patras, Greece July 1979), Reidel Dordrecht, pp. 108-129, 1980.
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24. L. Finesso and G. Picci: On the structure of minimal spectral factors, *Proceedings of the 19th IEEE Conference on Decision and Control* Albuquerque, New Mexico, pp. 313-318, 1980.
  25. A. Lindquist and G. Picci: State space models for Gaussian stochastic processes in *Stochastic Systems : the Mathematics of filtering and identification and applications* M. Hazewinkel and J. C. Willems eds. (Proceedings of a 1980 NATO-Advanced Study Institute, Les Arcs, France), Reidel Dordrecht, pp. 169-204, 1981.
  26. G. Picci and S. Pinzoni: Modelli dinamici di serie temporali multivariate (in Italian) in *Identificazione Parametrica* S. Bittanti ed., CLEUP, Milano pp.187-222, 1981.
  27. G. Picci: Identificazione di serie temporali multivariate ( in Italian ) in *Identificazione Parametrica* S. Bittanti ed. CLEUP, Milano pp.259-310, 1981.
  28. G. Picci: Some numerical aspects of multivariable system identification, *Mathematical Programming Studies*, Vol. **18**, pp. 76-101, 1982.
  29. L. Finesso and G. Picci: A characterization of minimal square spectral factors, *IEEE Transactions on Automatic Control* Vol.**AC-27**, No. 1, pp. 122-127, 1982.
  30. A. Lindquist and G. Picci: On a condition for minimality of Markovian splitting subspaces, *Systems And Control Letters* Vol. **1**, No. 4, pp. 264-269, 1982.
  31. A. Lindquist, S. K. Mitter and G. Picci: Toward a theory of nonlinear stochastic realization in *Feedback and Control of Linear and Nonlinear Systems* D. Hinrichsen and A. Isidori eds. *Springer Lecture Notes on Control and Information Sciences*, Vol **39**, pp. 175-189, 1982.
  32. G. Picci: The stochastic realization problem, in *Sistemi Dinamici Stocastici* G. Del Grosso ed., Univ. of Rome, 1982.
  33. A. Lindquist, M. Pavon and G. Picci: Recent trends in stochastic realization theory in *Harmonic Analysis and Prediction theory, a volume dedicated to P. Masani* V. Mandrekar and H. Salehi eds. North Holland, pp. 201-224, 1983.
  34. A. Lindquist and G. Picci: Infinite dimensional stochastic realizations of continuous-time stationary vector processes, in *Operator theory of Systems and Networks* H. Dym and I. Gohberg eds. ( Proceedings of the Workshop on Applications of Linear Operator Theory to Systems and Networks, the Weizmann Institute, Rehovot, Israel), Birkhauser, pp.335-350, 1984.
  35. A. Lindquist, C. Martin and G. Picci: Extreme points of Riccati inequalities *IEEE Transactions on Automatic Control* (correspondence) Vol. **AC-29**, No. 11, p.1034, 1984.
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- 36. A. Lindquist and G. Picci: Forward and backward semimartingale representations of stationary increments processes in *Mathematical Theory of Networks and Systems* P. A. Fuhrmann ed., *Springer Lecture Notes on Control and Information Sciences*, Vol.58, pp. 686-724, 1984.
  - 37. G. Picci and J. H. van Schuppen: On the weak finite stochastic realization problem *Proceedings of the colloquium ENST-CNET "Developpements recents dans le filtrage et le controle des processus aleatoires"* Paris, France. *Springer Lecture Notes in Control and Information Sciences*, Vol.58. pp. 237-242, 1984.
  - 38. L. Finesso and G. Picci: Linear statistical models and stochastic realization theory in *Analysis and Optimization of Systems* A. Bensoussan and J. L. Lions eds.(Proceedings of a conference held in Nice, France), *Springer Lecture Notes in Control and Information Sciences*, Vol.62, pp. 445-470, 1984.
  - 39. G.B. Di Masi, L. Finesso and G. Picci: Design of an LQG controller for single point moored large tankers, *Proceedings of the 23rd IEEE Conference on Decision and Control* , Las Vegas, Nevada, pp. 1663-1671, 1984.
  - 40. A. Lindquist and G. Picci: Forward and backward semimartingale models for stationary increments processes, *Stochastics*, Vol. **15**, No. 5 ,pp. 1-50, 1985.
  - 41. A. Lindquist and G. Picci: Realization theory for multivariate stationary Gaussian processes, *SIAM Journal on Control and Optimization* (Invited Paper) Vol.23, No. 6 pp. 809-857, 1985.
  - 42. G. Picci: Application of stochastic realization theory to a fundamental problem of statistical physics, in *Modelling, Identification and Robust Control* C. I. Byrnes, A. Lindquist eds. (Proceedings of the 7th International Symposium on the Mathematical Theory of Networks and Systems, Stockholm, Sweden), North Holland, pp. 211-258 1986.
  - 43. G. Picci and S. Pinzoni: Factor analysis models for stationary stochastic processes in *Analysis and Optimization of Systems* A. Bensoussan, J. L. Lions eds. (Proceedings of a conference held in Antibes, France) *Springer Lecture Notes in Control and Information Sciences*, Vol.83 pp. 411-424, 1986.
  - 44. G. Picci and S. Pinzoni: A new class of dynamic models for stationary time series in *Linear Systems and Time Series* . S. Bittanti ed., *Springer Lecture Notes in Control and Information Sciences*, Vol.86 pp. 69-114, 1986.
  - 45. G.B. Di Masi, L. Finesso and G. Picci: Design of an LQG controller for single-point moored large tankers, *Automatica* Vol.22, No. 2, pp. 155-169, 1986.
  - 46. G. Picci and S. Pinzoni: Dynamic factor-analysis models for stationary processes *IMA Journal on Mathematics of Control and Information* Vol.3, No. 2 , pp. 185-210, 1986.
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47. G. Picci: On the identifiability of factor analysis models, in *Modelling and Robust Control* C.I. Byrnes , A. Kurzhanski eds. (Proceedings of a IIASA conference held in Sopron, Hungary), *Springer Lecture Notes in Control and Information Sciences*, Vol.105 , pp. 297-317, 1987.
  48. G. Picci: Hamiltonian representation of stationary processes, in *Contributions to Operator Theory and its applications* I. Gohberg, J.W. Helton, L. Rodman eds., (Proceedings of a conference held in Mesa, Arizona ) Birkhauser, pp.193-215, 1988.
  49. G. Picci: Stochastic aggregation, in *Linear Circuits, Systems and Signal Processing* C.I. Byrnes, C. Martin, R. Saeks eds. (Proceedings of the 8th International Symposium on the Mathematical Theory of Networks and Systems, Phoenix, Arizona), North Holland, pp.493-501, 1988.
  50. G. Picci: Stochastic Aggregation *Proceedings of the third Italian-German Symposium on the Applications of Mathematics in Industry*, Siena, Italy, V. Boffi, H. Neunzert eds., Teubner, Kluwer pp.259-276, 1989.
  51. G. Picci: Parametrization of factor analysis models, *Journal of Econometrics* Vol. **41**, No. 1 pp. 17-38, 1989.
  52. A. Lindquist and G. Picci: Stochastic Realization and the local structure of the Riccati inequality, in *The Riccati Equation in Control, Systems and Signals*, S. Bittanti ed.(Proceedings of the Riccati Workshop, Como, Italy ), Pitagora, Bologna, pp. 69-72, 1989.
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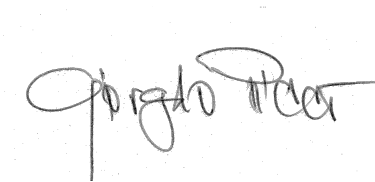
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