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System Identification Elsevier
System and models. Methods. User's choice. Some concepts from probability theory. Some statistical techniques for linear regressions.

System Identification Advances and Case Studies World Scientific
This book enables readers to understand system identification and linear system modeling through 100 practical exercises without requiring complex theoretical knowledge. The contents encompass state-of-the-art system identification methods, with both time and frequency domain system identification methods covered, including the pros and cons of each. Each chapter features MATLAB exercises, discussions of the exercises, accompanying MATLAB downloads, and larger projects that serve as potential assignments in this learn-by-doing resource.

Linear Parameter-Varying System Identification John Wiley & Sons
The purpose of this annual series, Applied and Computational Control, Signals, and Circuits, is to keep abreast of the fast-paced developments in computational mathematics and scientific computing and their increasing use by researchers and engineers in control, signals, and circuits. The series is dedicated to fostering effective communication between mathematicians, computer scientists, computational scientists, software engineers, theorists, and practicing engineers. This interdisciplinary scope is meant to blend areas of mathematics (such as linear algebra, operator theory, and certain branches of analysis) and computational mathematics (numerical linear algebra, numerical differential equations, large scale and parallel matrix computations, numerical optimization) with control and systems theory, signal and image processing, and circuit analysis and design. The disciplines

mentioned above have long enjoyed a natural synergy. There are distinguished journals in the fields of control and systems the ory, as well as signal processing and circuit theory, which publish high quality papers on mathematical and engineering aspects of these areas; however, articles on their computational and applications aspects appear only sporadically. At the same time, there has been tremendous recent growth and development of computational mathematics, scientific comput ing, and mathematical software, and the resulting sophisticated techniques are being gradually adapted by engineers, software designers, and other scientists to the needs of those applied disciplines.

Renewable Energy Optimization, Planning and Control Link ö ping University Electronic Press

System IdentificationPrentice Hall

Principles of System Identification Springer Science & Business Media

Block-oriented Nonlinear System Identification deals with an area of research that has been very active since the turn of the millennium. The book makes a pedagogical and cohesive presentation of the methods developed in that time. These include: iterative and over-parameterization techniques; stochastic and frequency approaches; support-vector-machine, subspace, and separable-least-squares methods; blind identification method; bounded-error method; and decoupling inputs approach. The identification methods are presented by authors who have either invented them or contributed significantly to their development. All the important issues e.g., input design, persistent excitation, and consistency analysis, are discussed. The practical relevance of block-oriented models is illustrated through biomedical/physiological system modelling. The book will be of major interest to all those who are concerned with nonlinear system identification whatever their activity areas. This is particularly the case for educators in electrical, mechanical, chemical and biomedical engineering and for practising engineers in process, aeronautic, aerospace, robotics and vehicles control. Block-oriented Nonlinear System Identification serves as a reference for active researchers, new comers, industrial and education practitioners and graduate students alike.

Nonlinear System Identification John Wiley & Sons

With the demand for more advanced fighter aircraft, relying on unstable flight mechanical characteristics to gain flight performance, more focus has been put on model-based system engineering to help with the design work. The flight control system design is one important part that relies on this modeling. Therefore, it has become more important to develop flight mechanical models that are highly accurate in the whole flight envelope. For today’s modern fighter aircraft, the basic flight mechanical characteristics change between linear and nonlinear as well as stable and unstable as an effect of the desired capability of advanced maneuvering at subsonic, transonic and supersonic speeds. This thesis combines the subject of system identification, which is the art of building mathematical models of dynamical systems based on measurements, with aeronautical engineering in order to find methods for identifying flight mechanical characteristics. Here, some challenging aeronautical identification problems, estimating model parameters from flight-testing, are treated. Two aspects are considered. The first is online identification during flight-testing with the intent to aid the engineers in the analysis process when looking at the flight mechanical characteristics. This will also ensure that enough information is available in the resulting test data for post-flight analysis. Here, a frequency domain method is used. An existing method has been developed further by including an

Instrumental Variable approach to take care of noisy data including atmospheric turbulence and by a sensor-fusion step to handle varying excitation during an experiment. The method treats linear systems that can be both stable and unstable working under feedback control. An experiment has been performed on a radio-controlled demonstrator aircraft. For this, multisine input signals have been designed and the results show that it is possible to perform more time-efficient flight-testing compared with standard input signals. The other aspect is post-flight identification of nonlinear characteristics. Here the properties of a parameterized observer approach, using a prediction-error method, are investigated. This approach is compared with four other methods for some test cases. It is shown that this parameterized observer approach is the most robust one with respect to noise disturbances and initial offsets. Another attractive property is that no user parameters have to be tuned by the engineers in order to get the best performance. All methods in this thesis have been validated on simulated data where the system is known, and have also been tested on real flight test data. Both of the investigated approaches show promising results.

Courier Corporation

This book presents an overview of the different errors-in-variables (EIV) methods that can be used for system identification. Readers will explore the properties of an EIV problem. Such problems play an important role when the purpose is the determination of the physical laws that describe the process, rather than the prediction or control of its future behaviour. EIV problems typically occur when the purpose of the modelling is to get physical insight into a process. Identifiability of the model parameters for EIV problems is a non-trivial issue, and sufficient conditions for identifiability are given. The author covers various modelling aspects which, taken together, can find a solution, including the characterization of noise properties, extension to multivariable systems, and continuous-time models. The book finds solutions that are constituted of methods that are compatible with a set of noisy data, which traditional approaches to solutions, such as (total) least squares, do not find. A number of identification methods for the EIV problem are presented. Each method is accompanied with a detailed analysis based on statistical theory, and the relationship between the different methods is explained. A multitude of methods are covered, including: instrumental variables methods; methods based on bias-compensation; covariance matching methods; and prediction error and maximum-likelihood methods. The book shows how many of the methods can be applied in either the time or the frequency domain and provides special methods adapted to the case of periodic excitation. It concludes with a chapter specifically devoted to practical aspects and user perspectives that will facilitate the transfer of the theoretical material to application in real systems. Errors-in-Variables Methods in System Identification gives readers the possibility of recovering true system dynamics from noisy measurements, while solving over-determined systems of equations, making it suitable for statisticians and mathematicians alike. The book also acts as a reference for researchers and computer engineers because of its detailed exploration of EIV problems.

Identification of Linear Systems Academic Press

This book gives an in-depth introduction to the areas of modeling, identification, simulation, and optimization. These scientific topics play an increasingly dominant part in many engineering areas such as electrotechnology, mechanical engineering, aerospace, and physics. This book represents a unique and concise treatment of the mutual interactions among these topics. Techniques for solving general nonlinear optimization problems as they arise in identification and many synthesis and design methods are detailed. The main points in deriving mathematical models via prior knowledge concerning the physics describing a system are emphasized. Several chapters discuss the identification of black-box models. Simulation is introduced as a numerical tool for calculating time responses of almost any mathematical model. The last chapter covers optimization, a generally applicable tool for formulating and solving many engineering problems.

Computer Aided Control System Design Elsevier

Trends and Progress in System Identification is a three-part book that focuses on model considerations, identification methods, and experimental conditions involved in system identification. Organized into 10 chapters, this book begins with a discussion of model method in system identification, citing four examples differing on the nature of the models involved, the nature of the fields, and their goals. Subsequent chapters describe the most important aspects of model theory; the ""classical"" methods and time series estimation; application of least squares and related techniques for the estimation of dynamic system parameters; the maximum likelihood and error prediction methods; and the modern development of statistical methods. Non-parametric approaches, identification of nonlinear systems by piecewise approximation, and the minimax identification are then explained. Other chapters explore the Bayesian approach to system identification; choice of input signals; and choice and effect of different feedback configurations in system identification. This book will be useful for control engineers, system scientists, biologists, and members of other disciplines dealing withdynamical relations.

International e-Conference of Computer Science 2006 Prentice Hall

This book collects together in one volume a number of suggested control engineering solutions which are intended to be representative of solutions applicable to a broad class of control problems. It is neither a control theory book nor a handbook of laboratory experiments, but it does include both the basic theory of control and associated practical laboratory set-ups to illustrate the solutions proposed.

Control Engineering Solutions CRC Press

Models are commonly used to simulate events and processes, and can be constructed from measured data using system identification. The common way is to model the system from input to output, but in this thesis we want to obtain the inverse of the system. Power amplifiers (PAs) used in communication devices can be nonlinear, and this causes interference in adjacent transmitting channels. A prefilter, called predistorter, can be used to invert the effects of the PA, such that the combination of predistorter and PA reconstructs an amplified version of the input signal. In this thesis, the predistortion problem has been investigated for outphasing power amplifiers, where the input signal is decomposed into two branches that are amplified separately by highly efficient nonlinear amplifiers and then recombined. We have formulated a model structure describing the imperfections in an outphasing abbrPA and the matching ideal predistorter. The predistorter can be estimated from measured data in different ways. Here, the initially nonconvex optimization problem has been developed into a convex problem. The predistorters have been evaluated in measurements. The goal with the inverse models in this thesis is to use them in cascade with the systems to reconstruct the original input. It is shown that the problems of identifying a model of a preinverse and a postinverse are fundamentally different. It turns out that the true inverse is not necessarily the best one when noise is present, and that other models and structures can lead to better inversion results. To construct a predistorter (for a PA, for example), a model of the inverse is used, and different methods can be used for the estimation. One common method is to estimate a postinverse, and then using it as a preinverse, making it straightforward to try out different model structures. Another is to construct a model of the system and then use it to estimate a preinverse in a second step. This method identifies the inverse in the setup it will be used, but leads to a complicated optimization problem. A third option is to model the forward system and then invert it. This method can be understood using standard identification theory in contrast to the ones above, but the model is tuned for the forward system, not the inverse. Models obtained using the various methods capture different properties of the system, and a more detailed analysis of the methods is presented for linear time-invariant systems and linear approximations of block-oriented systems. The theory is also illustrated in examples. When a preinverse is used, the input to the system will be changed, and typically the input data will be different than the original input. This is why the estimation of preinverses is more complicated than for postinverses, and one set of experimental data is not enough. Here, we have shown that identifying a preinverse in series with the system in repeated experiments can improve the inversion performance.

Subspace Methods for System Identification Springer

Master Techniques and Successfully Build Models Using a Single Resource Vital to all data-driven or measurement-based process operations, system identification is an interface that is based on observational science, and centers on developing mathematical models from observed data. Principles of System Identification: Theory and Practice is an introductory-level book that presents the basic foundations and underlying methods relevant to system identification. The overall scope of the book focuses on system identification with an emphasis on practice, and concentrates most specifically on discrete-time linear system identification. Useful for Both Theory and Practice The book presents the foundational pillars of identification, namely, the theory of discrete-time LTI systems, the basics of signal processing, the theory of random processes, and estimation theory. It explains the core theoretical concepts of building (linear) dynamic models from experimental data, as well as the experimental and practical aspects of identification. The author offers glimpses of modern developments in this area, and provides numerical and simulation-based examples, case studies, end-of-chapter problems, and other ample references to code for illustration and training. Comprising 26 chapters, and ideal for coursework and self-study, this extensive text: Provides the essential concepts of identification Lays down the foundations of mathematical descriptions of systems, random processes, and estimation in the context of identification

Discusses the theory pertaining to non-parametric and parametric models for deterministic-plus-stochastic LTI systems in detail Demonstrates the concepts and methods of identification on different case-studies Presents a gradual development of state-space identification and grey-box modeling Offers an overview of advanced topics of identification namely the linear time-varying (LTV), non-linear, and closed-loop identification Discusses a multivariable approach to identification using the iterative principal component analysis Embeds MATLAB® codes for illustrated examples in the text at the respective points Principles of System Identification: Theory and Practice presents a formal base in LTI deterministic and stochastic systems modeling and estimation theory; it is a one-stop reference for introductory to moderately advanced courses on system identification, as well as introductory courses on stochastic signal processing or time-series analysis.The MATLAB scripts and SIMULINK models used as examples and case studies in the book are also available on the author's website: http://arunkt.wix.com/homepage#!textbook/c397

Identification of Continuous-time Models from Sampled Data John Wiley & Sons

In this book, we study theoretical and practical aspects of computing methods for mathematical modelling of nonlinear systems. A number of computing techniques are considered, such as methods of operator approximation with any given accuracy; operator interpolation techniques including a non-Lagrange interpolation; methods of system representation subject to constraints associated with concepts of causality, memory and stationarity; methods of system representation with an accuracy that is the best within a given class of models; methods of covariance matrix estimation; methods for low-rank matrix approximations; hybrid methods based on a combination of iterative procedures and best operator approximation; and methods for information compression and filtering under condition that a filter model should satisfy restrictions associated with causality and different types of memory. As a result, the book represents a blend of new methods in general computational analysis, and specific, but also generic, techniques for study of systems theory ant its particular branches, such as optimal filtering and information compression. - Best operator approximation, - Non-Lagrange interpolation, - Generic Karhunen-Loeve transform - Generalised low-rank matrix approximation - Optimal data compression - Optimal nonlinear filtering

Knowledge-Based Intelligent Information and Engineering Systems System Identification

Lennart Ljung's System Identification: Theory for the User is a complete, coherent description of the theory, methodology, and practice of System Identification. This completely revised Second Edition introduces subspace methods, methods that utilize frequency domain data, and general non-linear black box methods, including neural networks and neuro-fuzzy modeling. The book contains many new computer-based examples designed for Ljung's market-leading software, System Identification Toolbox for MATLAB. Ljung combines careful mathematics, a practical understanding of real-world applications, and extensive exercises. He introduces both black-box and tailor-made models of linear as well as non-linear systems, and he describes principles, properties, and algorithms for a variety of identification techniques.

Linear Systems Theory Linköping University Electronic Press

This book presents recently developed methodologies that utilize quantized information in system identification and explores their potential in extending control capabilities for systems with limited sensor information or networked systems. The results of these methodologies can be applied to signal processing and control design of communication and computer networks, sensor networks, mobile agents, coordinated data fusion, remote sensing, telemedicine, and other fields in which noise-corrupted quantized data need to be processed. System Identification with Quantized Observations is an excellent resource for graduate students, systems theorists, control engineers, applied mathematicians, as well as practitioners who use identification algorithms in their work.

System Identification CRC Press

Nonlinear System Identification: NARMAX Methods in the Time, Frequency, and Spatio-Temporal Domains describes a comprehensive framework for the identification and analysis of nonlinear dynamic systems in the time, frequency, and spatio-temporal domains. This book is written with an emphasis on making the algorithms accessible so that they can be applied and used in practice. Includes coverage of: The NARMAX (nonlinear autoregressive moving average with exogenous inputs) model The orthogonal least squares algorithm that allows models to be built term by term where the error reduction ratio reveals the percentage contribution of each model term Statistical and qualitative model validation methods that can be applied to any model class Generalised frequency response functions which provide significant insight into nonlinear behaviours A completely new class of filters that can move, split, spread, and focus energy The response spectrum map and the study of sub harmonic and severely nonlinear systems Algorithms that can track rapid time variation in both linear and nonlinear systems The important class of spatio-temporal systems that evolve over both space and time Many case study examples from modelling space weather, through identification of a model of the visual processing system of fruit flies, to tracking causality in EEG data are all included to demonstrate how easily the methods can be applied in practice and to show the insight that the algorithms reveal even for complex systems NARMAX algorithms provide a fundamentally different approach to nonlinear system identification and signal processing for nonlinear systems. NARMAX methods provide models that are transparent, which can easily be analysed, and which can be used to solve real problems. This book is intended for graduates, postgraduates and researchers in the sciences and engineering, and also for users from other fields who have collected data and who wish to identify models to help to understand the dynamics of their systems.

System Identification Elsevier

The Encyclopedia of Systems and Control collects a broad range of short expository articles that describe the current state of the art in the central topics of control and systems engineering as well as in many of the related fields in which control is an enabling technology. The editors have assembled the most comprehensive reference possible, and this has been greatly facilitated by the publisher’s commitment continuously to publish updates to the articles as they become available in the future. Although control engineering is now a mature discipline, it remains an area in which there is a great deal of research activity, and as new developments in both theory and applications become available, they will be included in the online version of the encyclopedia. A carefully chosen team of leading authorities in the field has written the well over 250 articles that comprise the work. The topics range from basic principles of feedback in servomechanisms to advanced topics such as the control of Boolean networks and evolutionary game theory. Because the content has been selected to reflect both foundational importance as well as subjects that are of current interest to the research and practitioner communities, a broad readership that includes students, application engineers, and research scientists will find material that is of interest.

System Identification CRC Press

The craft of designing mathematical models of dynamic objects offers a large number of methods to solve subproblems in the design, typically parameter estimation, order determination, validation, model reduc tion, analysis of identifiability, sensi tivi ty and accuracy. There is also a substantial amount of process identification software available. A typi cal 'identification package' consists of program modules that implement selections of solution methods, coordinated by supervising programs, communication, and presentation handling file administration, operator of results. It is to be run 'interactively', typically on a designer's 'work station' . However, it is generally not obvious how to do that. Using interactive identification packages necessarily leaves to the user to decide on quite a number of specifications, including which model structure to use, which subproblems to be solved in each particular case, and in what or der. The designer is faced with the task of setting up cases on the work station, based on apriori knowledge about the actual physical object, the experiment conditions, and the purpose of the identification. In doing so, he/she will have to cope with two basic difficulties: 1) The com puter will be unable to solve most of the tentative identification cases, so the latter will first have to be form11lated in a way the computer can handle, and, worse, 2) even in cases where the computer can actually produce a model, the latter will not necessarily be valid for the intended purpose.

Modeling, Identification and Simulation of Dynamical Systems Springer Science & Business Media

This textbook introduces linear algebra and optimization in the context of machine learning. Examples and exercises are provided throughout this text book together with access to a solution's manual. This textbook targets graduate level students and professors in computer science, mathematics and data science. Advanced undergraduate students can also use this textbook. The chapters for this textbook are organized as follows: 1. Linear algebra and its applications: The chapters focus on the basics of linear algebra together with their common applications to singular value decomposition, matrix factorization, similarity matrices (kernel methods), and graph analysis. Numerous machine learning applications have been used as examples, such as spectral clustering, kernel-based classification, and outlier detection. The tight integration of linear algebra methods with examples from machine learning differentiates this book from generic volumes on linear algebra. The focus is clearly on the most relevant aspects of linear algebra for machine learning and to teach readers how to apply these concepts. 2. Optimization and its applications: Much of machine learning is posed as an optimization problem in which we try to maximize the accuracy of regression and classification models. The "parent problem" of optimization-centric machine learning is least-squares regression. Interestingly, this problem arises in both linear algebra and optimization, and is one of the key connecting problems of the two fields. Least-squares regression is also the starting point for support vector machines, logistic regression, and recommender systems. Furthermore, the methods for dimensionality reduction and matrix factorization also require the development of optimization methods. A general view of optimization in computational graphs is discussed together with its applications to back propagation in neural networks. A frequent challenge faced by beginners in machine learning is the extensive background required in linear algebra and optimization. One problem is that the existing linear algebra and optimization courses are not specific to machine learning; therefore, one would typically have to complete more course material than is necessary to pick up machine learning. Furthermore, certain types of ideas and tricks from optimization and linear algebra recur more frequently in machine learning than other application-centric settings. Therefore, there is significant value in developing a view of linear algebra and optimization that is better suited to the specific perspective of machine learning.

System Identification and Control Design Springer Science & Business Media

Filtering and system identification are powerful techniques for building models of complex systems. This 2007 book discusses the design of reliable numerical methods to retrieve missing information in models derived using these techniques. Emphasis is on the least squares approach as applied to the linear state-space model, and problems of increasing complexity are analyzed and solved within this framework, starting with the Kalman filter and concluding with the estimation of a full model, noise statistics and state estimator directly from the data. Key background topics, including linear matrix algebra and linear system theory, are covered, followed by different estimation and identification methods in the state-space model. With end-of-chapter exercises, MATLAB simulations and numerous illustrations, this book will appeal to graduate students and researchers in electrical, mechanical and aerospace engineering. It is also useful for practitioners. Additional resources for this title, including solutions for instructors, are available online at www.cambridge.org/9780521875127.