System Identification Ljung Solutions

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Inverse system identification with applications in predistortion World Scientific

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

Adaptive Systems in Control and Signal Processing 1989 Prentice Hall

The scope of the symposium covers all major aspects of system identification, experimental modelling, signal processing and adaptive control, ranging from theoretical, methodological and scientific developments to a large variety of (engineering) application areas. It is the intention of the organizers to promote SYSID 2003 as a meeting place where scientists and engineers from several research communities can meet to discuss issues related to these areas. Relevant topics for the symposium program include: Identification of linear and multivariable systems, identification of nonlinear systems, including neural networks, identification of hybrid and distributed systems, Identification for control, experimental modelling in process control, vibration and modal analysis, model validation, monitoring and fault detection, signal processing and communication, parameter estimation and inverse modelling, statistical analysis and uncertainty bounding, adaptive control and data-based controller tuning, learning, data mining and Bayesian approaches, sequential Monte Carlo methods, including particle filtering, applications in process control systems, motion control systems, robotics, aerospace systems, bioengineering and medical systems, physical measurement systems, automotive systems, econometrics, transportation and communication systems *Provides the latest research on System Identification *Contains contributions written by experts in the field *Part of the IFAC Proceedings Series which provides a comprehensive overview of the major topics in control engineering.

Control Engineering Solutions Springer

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.

System Identification (SYSID '03) Link ö ping University Electronic Press

This Festschrift is intended as a homage to our esteemed colleague, friend and maestro Giorgio Picci on the occasion of his sixty-?fth birthday. We have knownGiorgiosince our undergraduatestudies at the University of Padova, wherewe?rst experiencedhisfascinatingteachingin theclass ofSystem Identi?cation. While progressing through the PhD program, then continuing to collaborate with him and eventually becoming colleagues, we have had many opportunitiesto appreciate the value of Giorgio as a professor and a scientist, and chie?y as a person. We learned a lot from him and we feel indebted for his scienti?c guidance, his constant support, encouragement and enthusiasm. For these reasons we are proud to dedicate this book to Giorgio. The articles in the volume will be presented by prominent researchers at the "--Ternational Conference on Modeling, Estimation and Control: A Symposium in Honor of Giorgio Picci on the Occasion of his Sixty-Fifth Birthday", to be held in Venice on October 4-5, 2007. The material covers a broad range of topics in mathematical systems theory, esti- tion, identi?cation and control, re?ecting the wide network of scienti?c relationships established during the last thirty years between the authors and Giorgio. Critical d- cussion of fundamental concepts, close collaboration on speci?c topics, joint research programs in this group of talented people have nourished the development of the?eld, where Giorgio has contributed to establishing several cornerstones.

Modeling, Estimation and Control John Wiley & Sons

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.

Identification of Continuous-time Models from Sampled Data Elsevier

A bridge between the application of subspace-based methods for parameter estimation in signal processing and subspace-based system identification in control systems Model-Based Processing: An Applied Subspace Identification Approach provides expert insight on developing models for designing model-based signal processors (MBSP) employing subspace identification techniques to achieve model-based identification (MBID) and enables readers to evaluate overall performance using validation and statistical analysis methods. Focusing on subspace approaches to system identification problems, this book teaches readers to identify models quickly and incorporate them into various processing problems including state estimation, tracking, detection, classification, controls, communications, and other applications that require reliable models that can be adapted to dynamic environments. The extraction of a model from data is vital to numerous applications, from the detection of submarines to determining the epicenter of an earthquake to controlling an autonomous vehicles—all requiring a fundamental understanding of their underlying processes and measurement instrumentation. Emphasizing real-world solutions to a variety of model development problems, this text demonstrates how model-based subspace identification system identification enables the extraction of a model from measured data sequences from simple time series polynomials to complex constructs of parametrically adaptive, nonlinear distributed systems. In addition, this resource features: Kalman filtering for linear, linearized, and nonlinear systems; modern unscented Kalman filters; as well as Bayesian particle filters Practical processor designs including comprehensive methods of performance analysis Provides a link between model development and practical applications in model-based signal processing Offers in-depth examination of the subspace approach that applies subspace algorithms to synthesized examples and actual applications Enables readers to bridge the gap from statistical signal processing to subspace identification Includes appendices, problem sets, case studies, examples, and notes for MATLAB Model-Based Processing: An Applied Subspace Identification Approach is essential reading for advanced undergraduate and graduate students of engineering and science as well as engineers working in industry and academia.

Interactive System Identification: Prospects and Pitfalls Springer

Subspace Identification for Linear Systems focuses on the theory, implementation and applications of subspace identification algorithms for linear time-invariant finite- dimensional dynamical systems. These algorithms allow for a fast, straightforward and accurate determination of linear multivariable models from measured input-output data. The theory of subspace identification algorithms is presented in detail. Several chapters are devoted to deterministic, stochastic and combined deterministic-stochastic subspace identification algorithms. For each case, the geometric properties are stated in a main 'subspace' Theorem. Relations to existing algorithms and literature are explored, as are the interconnections between different subspace algorithms. The subspace identification theory is linked to the theory of frequency weighted model reduction, which leads to new interpretations and insights. The implementation of subspace identification algorithms is discussed in terms of the robust and computationally efficient RQ and singular value decompositions, which are well-established algorithms from numerical linear algebra. The algorithms are implemented in combination with a whole set of classical identification algorithms, processing and validation tools in Xmath's ISID, a commercially available graphical user interface toolbox. The basic subspace algorithms in the book are also implemented in a set of Matlab files accompanying the book. An application of ISID to an industrial glass tube manufacturing process is presented in detail, illustrating the power and user-friendliness of the subspace identification algorithms and of their implementation in ISID. The identified model allows for an optimal control of the process, leading to a significant enhancement of the production quality. The applicability of subspace identification algorithms in industry is further illustrated with the application of the Matlab files to ten practical problems. Since all necessary data and Matlab files are included, the reader can easily step through these applications, and thus get more insight in the algorithms. Subspace Identification for Linear Systems is an important reference for all researchers in system theory, control theory, signal processing, automization, mechatronics, chemical, electrical, mechanical and aeronautical engineering.

Linear Parameter-Varying System Identification CRC Press

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.

Subspace Identification for Linear Systems Academic Press

The Symposium covered three major areas: adaptive control, identification and signal processing. In all three, new developments were discussed covering both theoretical and applications research. Within the subject area of adaptive control the discussion centred around the challenges of robust control design to unmodelled dynamics, robust parameter estimation and enhanced performance from the estimator, while the papers on identification took the theme of it being a bridge between adaptive control and signal processing. The final area looked at two aspects of signal processing: recursive estimation and adaptive filters.

Regularized System Identification Springer Science & Business Media

Nonlinear Modeling: Advanced Black-Box Techniques discusses methods on Neural nets and related model structures for nonlinear system identification; Enhanced multi-stream Kalman filter training for recurrent networks; The support vector method of function estimation; Parametric density estimation for the classification of acoustic feature vectors in speech recognition; Wavelet-based modeling of nonlinear systems; Nonlinear identification based on fuzzy models; Statistical learning in control and matrix theory; Nonlinear time-series analysis. It also contains the results of the K.U. Leuven time series prediction competition, held within the framework of an international workshop at the K.U. Leuven, Belgium in July 1998.

System Identification Advances and Case Studies Springer Science & Business Media

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 Systems Theory Springer

Increasing complexity and performance and reliability expectations make modeling of automotive system both more difficult and more urgent. Automotive control has slowly evolved from an add-on to classical engine and vehicle design to a key technology to enforce consumption, pollution and safety limits. Modeling, however, is still mainly based on classical methods, even though much progress has been done in the identification community to speed it up and improve it. This book, the product of a workshop of representatives of different communities, offers an insight on how to close the gap and exploit this progress for the next generations of vehicles.

Model-Based Processing Cambridge University Press

System Identification shows the student reader how to approach the system identification problem in a systematic fashion. The process is divided into three basic steps: experimental design and data collection; model structure selection and parameter estimation; and model validation, each of which is the subject of one or more parts of the text. Following an introduction on system theory, particularly in relation to model representation and model properties, the book contains four parts covering: • data-based identification – non-parametric methods for use when prior system knowledge is very limited; • time-invariant identification for systems with constant parameters; • time-varying systems identification, primarily with recursive estimation techniques; and • model validation methods. A fifth part, composed of appendices, covers the various aspects of the underlying mathematics needed to begin using the text. The book uses essentially semi-physical or gray-box modeling methods although data-based, transfer-function system descriptions are also introduced. The approach is problem-based rather than rigorously mathematical. The use of finite input–output data is demonstrated for frequency- and time-domain identification in static, dynamic, linear, nonlinear, time-invariant and time-varying systems. Simple examples are used to show readers how to perform and emulate the identification steps involved in various control design methods with more complex illustrations derived from real physical, chemical and biological applications being used to demonstrate the practical applicability of the methods described. End-of-chapter exercises (for which a downloadable instructors' Solutions Manual is available from fill in URL here) will both help students to assimilate what they have learned and make the book suitable for self-tuition by practitioners looking to brush up on modern techniques. Graduate and final-year undergraduate students will find this text to be a practical and realistic course in system identification that can be used for assessing the processes of a variety of engineering disciplines. System Identification will help academic instructors teaching control-related to give their students a good understanding of identification methods that can be used in the real world without the encumbrance of undue mathematical detail.

Renewable Energy Optimization, Planning and Control John Wiley & Sons

The three volume set LNAI 4251, LNAI 4252, and LNAI 4253 constitutes the refereed proceedings of the 10th International Conference on Knowledge-Based Intelligent Information and Engineering Systems, KES 2006, held in Bournemouth, UK in October 2006. The 480 revised papers presented were carefully reviewed and selected from about 1400 submissions. The papers present a wealth of original research results from the field of intelligent information processing.

International e-Conference of Computer Science 2006 Springer Science & Business Media

An in-depth introduction to subspace methods for system identification in discrete-time linear systems thoroughly augmented with advanced and novel results, this text is structured into three parts. Part I deals with the mathematical preliminaries: numerical linear algebra; system theory; stochastic processes; and Kalman filtering. Part II explains realization theory as applied to subspace identification. Stochastic realization results based on spectral factorization and Riccati equations, and on canonical correlation analysis for stationary processes are included. Part III demonstrates the closed-loop application of subspace identification methods. Subspace Methods for System Identification is an excellent reference for researchers and a useful text for tutors and graduate students involved in control and signal processing courses. It can be used for self-study and will be of interest to applied scientists or engineers wishing to use advanced methods in modeling and identification of complex systems.

Multivariable System Identification For Process Control Princeton University Press

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.

Linear Algebra and Optimization for Machine Learning Springer Science & Business Media

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

Identification for Automotive Systems CRC Press

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

System Identification Linköping University Electronic Press

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.

Trends and Progress in System Identification Springer Nature

Electrical Engineering System Identification A Frequency DomainApproach How does one model a linear dynamic system from noisydata? This book presents a general approach to this problem, withboth practical examples and theoretical discussions that give thereader a sound understanding of the subject and of the pitfallsthat might occur on the road from raw data to validated model. Theemphasis is on robust methods that can be used with a minimum ofuser interaction. Readers in many fields of engineering will gainknowledge about: * Choice of experimental setup and experiment design * Automatic characterization of disturbing noise * Generation of a good plant model * Detection, qualification, and quantification of nonlineardistortions * Identification of continuous- and discrete-time models * Improved model validation tools and from the theoretical side about: * System identification * Interrelations between time- and frequency-domainapproaches * Stochastic properties of the estimators * Stochastic analysis System Identification: A Frequency Domain Approach is written forpracticing engineers and scientists who do not want to delve intomathematical details of proofs. Also, it is written for researcherswho wish to learn more about the theoretical aspects of the proofs.Several of the introductory chapters are suitable forundergraduates. Each chapter begins with an abstract and ends withexercises, and examples are given throughout.