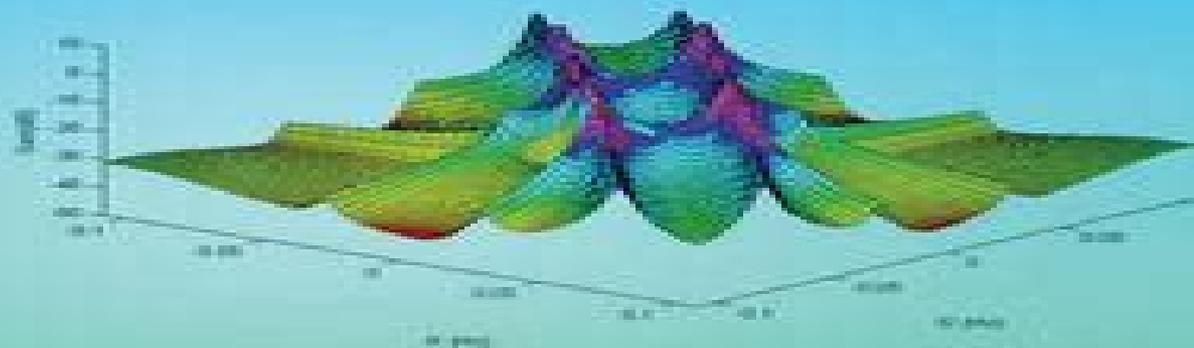


Nonlinear System Identification

NARMAX Methods
in the Time, Frequency,
and Spatio-Temporal Domains



Stephen A Billings

WILEY

Nonlinear System Identification

Fouad Giri, Er-Wei Bai



Nonlinear System Identification:

Nonlinear system identification. 2. Nonlinear system structure identification Robert Haber, László Keviczky, 1999 This is the second part of a two volume handbook presenting a comprehensive overview of nonlinear dynamic system identification. The books include many aspects of nonlinear processes such as modelling, parameter estimation, structure search, nonlinearity and model validity tests.

Nonlinear System Identification – Input-Output Modeling Approach Robert Haber, L. Keviczky, 2013-09-14 The subject of the book is to present the modeling, parameter estimation and other aspects of the identification of nonlinear dynamic systems. The treatment is restricted to the input-output modeling approach. Because of the widespread usage of digital computers, discrete-time methods are preferred. Time-domain parameter estimation methods are dealt with in detail; frequency domain and power spectrum procedures are described shortly. The theory is presented from the engineering point of view and a large number of examples of case studies on the modeling and identifications of real processes illustrate the methods. Almost all processes are nonlinear if they are considered not merely in a small vicinity of the working point. To exploit industrial equipment as much as possible, mathematical models are needed which describe the global nonlinear behavior of the process. If the process is unknown or if the describing equations are too complex, the structure and the parameters can be determined experimentally, which is the task of identification. The book is divided into seven chapters dealing with the following topics: 1. Nonlinear dynamic process models; 2. Test signals for identification; 3. Parameter estimation methods; 4. Nonlinearity test methods; 5. Structure identification; 6. Model validity tests; 7. Case studies on identification of real processes. Chapter I summarizes the different model descriptions of nonlinear dynamical systems.

Nonlinear System Identification Oliver Nelles, 2013-03-09 Written from an engineering point of view, this book covers the most common and important approaches for the identification of nonlinear static and dynamic systems. The book also provides the reader with the necessary background on optimization techniques, making it fully self-contained. The new edition includes exercises.

Block-oriented Nonlinear System Identification Fouad Giri, Er-Wei Bai, 2010-08-18 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 Oliver Nelles,2001 Written from an engineering point of view this book covers the most common and important approaches for the identification of nonlinear static and dynamic systems The book also provides the reader with the necessary background on optimization techniques making it fully self contained The new edition includes exercises

Nonlinear System Identification Study. Part I. Implementation Feasibility Study E. J. Ewen,GENERAL ELECTRIC CO UTICA N Y AIRCRAFT EQUIPMENT DIV.,1979 The implementation feasibility of a nonlinear system identification technique is evaluated in this report The identification technique uses a black box approach requiring measurements only at system input and output terminals and is applicable to weakly nonlinear systems whose behavior is adequately characterized by a finite Volterra series Three hardware implementations of the identification technique are postulated and their respective performances are evaluated The impact of A D converter quantization error non ideal amplifiers multipliers and integrators on performance of the identification process is assessed Performance requirements for each of the three implementations are derived via simulation and analysis The feasibility of implementing the technique using commercially available state of the art components and measurement equipment in each implementation is assessed RADC TR 79 199 Part II A computational complexity study of the identification technique processing to determine the class of nonlinear systems to which the technique can be practically applied will be published at a later date Author

Adaptive Nonlinear System Identification Tokunbo Ogunfunmi,2007-09-05 Focuses on System Identification applications of the adaptive methods presented but which can also be applied to other applications of adaptive nonlinear processes Covers recent research results in the area of adaptive nonlinear system identification from the authors and other researchers in the field

Adaptive Nonlinear System Identification Tokunbo Ogunfunmi,2008-11-01 Focuses on System Identification applications of the adaptive methods presented but which can also be applied to other applications of adaptive nonlinear processes Covers recent research results in the area of adaptive nonlinear system identification from the authors and other researchers in the field

Nonlinear system identification. 1. Nonlinear system parameter identification Robert Haber,László Keviczky,1999 The first of two volumes this handbook presents a comprehensive overview of nonlinear dynamic system parameter identification The volumes cover many aspects of nonlinear processes including modelling parameter estimation structure search nonlinearity and model validity tests

System Identification for Structured Nonlinear Systems Mareike Silke Claassen,2001

Nonlinear System Identification Stephen A. Billings,2013-07-29 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

Nonlinear System Identification Oliver Nelles, 2020-09-09 This book provides engineers and scientists in academia and industry with a thorough understanding of the underlying principles of nonlinear system identification It equips them to apply the models and methods discussed to real problems with confidence while also making them aware of potential difficulties that may arise in practice Moreover the book is self contained requiring only a basic grasp of matrix algebra signals and systems and statistics Accordingly it can also serve as an introduction to linear system identification and provides a practical overview of the major optimization methods used in engineering The focus is on gaining an intuitive understanding of the subject and the practical application of the techniques discussed The book is not written in a theorem proof style instead the mathematics is kept to a minimum and the ideas covered are illustrated with numerous figures examples and real world applications In the past nonlinear system identification was a field characterized by a variety of ad hoc approaches each applicable only to a very limited class of systems With the advent of neural networks fuzzy models Gaussian process models and modern structure optimization techniques a much broader class of systems can now be handled Although one major aspect of nonlinear systems is that virtually every one is unique tools have since been developed that allow each approach to be applied to a wide variety of systems

An Intelligent Nonlinear System Identification Method with an Application to Condition Monitoring Clara Echavarria, 2015 Neural networks are black box model structures that map inputs to outputs and do not require underlying mathematical models between the two They are frequently used in the field of system identification the area that deals with the development of system models based on input output data In this work a hybrid system identification method is

implemented with neural networks NN and the Minimum Model Error estimator MME on different benchmark experimental setups as well as simulations The MME algorithm uses a cost function with a covariance constraint to determine smooth state estimates of a system given noisy measurement data and an assumed model As a byproduct it generates a vector of unmodeled nonlinear or linear system dynamics which can then be modeled by a neural network Combining this neural network with the assumed model from MME a system plant model is obtained The purpose of neural networks in this research is two fold to demonstrate the advantages of combined MME NN models over some common system identification methods and to investigate the feasibility of using the data stored in the network structure of those models to develop a classification scheme for condition monitoring The approach to classification that is used in this research does not lead to successful implementation of such a scheme

Abstract Nonlinear System Analysis and Identification from Random Data Julius S. Bendat,1990-03-16 Describes procedures to identify and analyze the properties of many types of nonlinear systems from random data measured at the input and output points of physical systems Improvements are offered in applying older techniques and problems that traditionally have been difficult to analyze are solved by new simpler procedures Formulas are stated for optimum nonlinear system identification in both general models consisting of parallel linear bilinear and trilinear systems and special models consisting of parallel linear finite memory square law systems and finite memory cubic systems New results obtained here show when and how to replace complicated single input output nonlinear models with simpler alternative multiple input single output linear models New error analysis formulas are presented to design experiments and to evaluate estimates obtained from measured data Includes many illustrative examples

Nonlinear System Identification Study. Part 2. Computational Complexity Study E. J. Ewen,GENERAL ELECTRIC CO UTICA NY AEROSPACEELECTRONIC SYSTEMS Dept,1980 The computational complexity of a nonlinear system identification technique is evaluated in this report The identification technique uses a black box approach requiring measurements only at system input and output terminals and is applicable to weakly nonlinear systems whose behavior is adequately characterized by a finite Volterra Series The computational aspects of the technique are evaluated in terms of the complexity of the calculations and the complexity of the system being implemented Techniques for reducing the order of the second order response are investigated These techniques include restricted frequency range integration time control and dominant pole concepts The class of systems to which the technique can be applied is evaluated

Identification of Nonlinear Physiological Systems David T. Westwick,Robert E. Kearney,2003-08-28 Significant advances have been made in the field since the previous classic texts were written This text brings the available knowledge up to date Enables the reader to use a wide variety of nonlinear system identification techniques Offers a thorough treatment of the underlying theory Provides a MATLAB toolbox containing implementation of the latest identification methods together with an extensive set of problems using realistic data sets

Nonlinear System Identification Technique Validation Michael Rudko,Julian J. Bussgang,SIGNATRON INC LEXINGTON

MA.,1982 This final technical report describes the results obtained by SIGNATRON Inc of Lexington MA on Air Force Contract F30602 80 C 0104 for Rome Air Development Center The objective of this effort is to develop a technique for identifying system response of nonlinear circuits by measurements of output response to known inputs The report describes results of a study into the system identification technique based on the pencil of function method previously explored by Jain 1974 and Ewen 1979 The procedure identified roles of the linear response and is intended as a first step in nonlinear response and is intended as a first step in nonlinear circuit identification There are serious implementation problems associated with the original approach such as loss of accuracy due to repeated integrations lack of good measures of accuracy and computational iteration to identify the number of poles

Nonlinear System Identification Via Stochastic Projection Methods Ho-En Liao,1993 Nonlinear System Identification and Control of Fluid-elastic Vibrations of a Cylinder Row Using Bifurcation Theory Manivannan Thothadri,1999

New Methods for System Identification of Nonlinear Structures Michael Kwarta,2022 System identification plays a significant role in engineering design process since it helps in correlating numerical or mathematical models with the actual real life structures Once the virtual representation of a mechanical system is found it can be further used in i predicting the structure s motion or ii redesigning or optimizing the structure Many system identification methods are available which have found success in identifying certain linear and or nonlinear systems However there are many nonlinear cases where the algorithms are still not successful in identifying an accurate model from measurements Much work is still needed in this field to develop a toolbox of methods that can give adequate results when applied to any system just as linear system identification can handle almost any linear system

Nonlinear Normal Modes NNMs are a common way to express the dynamics of a nonlinear structure over a range of amplitudes since they are independent of the forcing applied to the system NNMs can be estimated experimentally and further used to correlate validate and update the mathematical or numerical representations of the system Naturally there are different kinds of methods that can be used to extract the NNM curve from measurements Each of these nonlinear system identification techniques tries to handle the problem in its own original way Hence they can be classified into different categories based on the domain they operate in or models they use The primary contribution of this work is the development and demonstration of two new techniques for nonlinear system identification The first one utilizes near resonant steady state harmonically excited vibration measurements to estimate the Nonlinear Normal Mode backbones The algorithm can be classified as a modal method since it is based on the previously proposed Single Nonlinear Resonant Mode SNRM formula and uses it in a new and more effective way Namely it can estimate one point on the nonlinear mode from only one steady state measurement collected near the resonance Compared to some of the existing methods of similar type the proposed technique can reduce the time required to obtain measurements and avoids difficulties due to e g the premature jump phenomenon The other technique operates in the frequency domain and tries to fit a differential equation to the

transient measurements to estimate the terms in the nonlinear equation of motion EOM Nonlinear terms are added to the linear EOM in the form of polynomials and the proposed algorithm seeks to estimate the polynomial coefficients This method requires the user to postulate a form for the nonlinearity However this work also presents an extension that revealed an interesting black box identification capability The algorithms are first evaluated numerically using benchmark case studies such as the Duffing equation or reduced models of clamped clamped flat and curved beams Then the methods are employed experimentally to estimate the NNM backbones of beams that were manufactured from polylactide using a 3D printer and experience significant eigen frequency shifts when the motion amplitude increases The results are validated against measurements collected using the traditional phase resonance testing or swept sine approaches

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