System Identification

P. Eykhoff

System Identification:

   System Identification Lennart Ljung,1998-12-29 The field s leading text now completely updated Modeling dynamical systems theory methodology and applications 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 Nonparametric time domain and frequency domain methods Parameter estimation methods in a general prediction error setting Frequency domain data and frequency domain interpretations Asymptotic analysis of parameter estimates Linear regressions iterative search methods and other ways to compute estimates Recursive adaptive estimation techniques Ljung also presents detailed coverage of the key issues that can make or break system identification projects such as defining objectives designing experiments controlling the bias distribution of transfer function estimates and carefully validating the resulting models The first edition of System Identification has been the field s most widely cited reference for over a decade This new edition will be the new text of choice for anyone concerned with system identification theory and practice   **System Identification** Karel J. Keesman,2011-05-16 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 **System Identification** Torsten Söderström,Petre Stoica,1989 A textbook designed for senior undergraduate and graduate level classroom courses on system identification Examples and problems Annotation copyrighted by Book News Inc Portland OR **System Identification Parameter and State Estimation** P. Eykhoff,1974-05-23 System Identification (SYSID '03) Paul Van Den Hof,Bo Wahlberg,Siep Weiland,2004-06-29 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

Identification of Dynamic Systems Rolf Isermann,Marco Münchhof,2014-11-23 Precise dynamic models of processes are required for many applications ranging from control engineering to the natural sciences and economics Frequently such precise models cannot be derived using theoretical considerations alone Therefore they must be determined experimentally This book treats the determination of dynamic models based on measurements taken at the process which is known as system identification or process identification Both offline and online methods are presented i e methods that post process the measured data as well as methods that provide models during the measurement The book is theory oriented and application oriented and most methods covered have been used successfully in practical applications for many different processes Illustrative examples in this book with real measured data range from hydraulic and electric actuators up to

combustion engines Real experimental data is also provided on the Springer webpage allowing readers to gather their first experience with the methods presented in this book Among others the book covers the following subjects determination of the non parametric frequency response fast Fourier transform correlation analysis parameter estimation with a focus on the method of Least Squares and modifications identification of time variant processes identification in closed loop identification of continuous time processes and subspace methods Some methods for nonlinear system identification are also considered such as the Extended Kalman filter and neural networks The different methods are compared by using a real three mass oscillator process a model of a drive train For many identification methods hints for the practical implementation and application are provided The book is intended to meet the needs of students and practicing engineers working in research and development design and manufacturing **Federal Register** ,1992-07-27 **Scientific and Technical Aerospace Reports** ,1992 **Civil Engineering Topics, Volume 4** Tom Proulx,2011-03-18 Civil Engineering Topics Volume 4 Proceedings of the 29th IMAC A Conference and Exposition on Structural Dynamics 2011 the fourth volume of six from the Conference brings together 35 contributions to this important area of research and engineering The collection presents early findings and case studies on fundamental and applied aspects of Civil Engineering including Operational Modal Analysis Dynamic Behaviors and Structural Health Monitoring **Applied System Identification** Jer-Nan Juang,1994 System identification is the process of developing or improving a mathematical representation of a physical system using experimental data Over the past decade several system identification techniques have been developed within different disciplines This text reference brings together the significant advances over the past decade into a single unified source with common mathematical notation that will enable readers from a variety of engineering areas e g aerospace electrical civil and mechanical engineering to apply system identification to engineering systems Focuses on the three types of identification in engineering structures modal parameter identification structural model parameter identification and control model identification For researchers and engineers students and teachers in vibrations controls and system identification **An Introduction to Identification** J. P. Norton,2009-01-01 Suitable for advanced undergraduates and graduate students this text covers the theoretical basis for mathematical modeling as well as a variety of identification algorithms and their applications 1986 edition **Identification Des Systèmes Pour Le Développement Intégré Des Aéronefs Et Les Essais en Vol** ,1999 **Mastering System Identification in 100 Exercises** Johan Schoukens,Rik Pintelon,Yves Rolain,2012-04-02 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 Errors-in-Variables Methods in System

Identification Torsten Söderström,2018-04-07 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   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   **System Identification** Rik Pintelon,Johan Schoukens,2012-03-19 System

identification is a general term used to describe mathematical tools and algorithms that build dynamical models from measured data Used for prediction control physical interpretation and the designing of any electrical systems they are vital in the fields of electrical mechanical civil and chemical engineering Focusing mainly on frequency domain techniques System Identification A Frequency Domain Approach Second Edition also studies in detail the similarities and differences with the classical time domain approach It high lights many of the important steps in the identification process points out the possible pitfalls to the reader and illustrates the powerful tools that are available Readers of this Second Editon will benefit from MATLAB software support for identifying multivariable systems that is freely available at the website http booksupport wiley com State of the art system identification methods for both time and frequency domain data New chapters on non parametric and parametric transfer function modeling using non period excitations Numerous examples and figures that facilitate the learning process A simple writing style that allows the reader to learn more about the theo retical aspects of the proofs and algorithms Unlike other books in this field System Identification Second Edition is ideal for practicing engineers scientists researchers and both master s and PhD students in electrical mechanical civil and chemical engineering **System Identification** Rik Pintelon,Johan Schoukens,2012-04-03 **System Identification: Methods and Applications** Harriet H. Natsuyama,1974 *System Identification with MATLAB. Linear Models* Marvin L.,2016-10-23 In System Identification Toolbox software MATLAB represents linear systems as model objects Model objects are specialized data containers that encapsulate model data and other attributes in a structured way Model objects allow you to manipulate linear systems as single entities rather than keeping track of multiple data vectors matrices or cell arrays Model objects can represent single input single output SISO systems or multiple input multiple output MIMO systems You can represent both continuous and discrete time linear systems The toolbox provides several linear and nonlinear black box model structures which have traditionally been useful for representing dynamic systems This book develops the next tasks with linear models Black Box Modeling Identifying Frequency Response Models Identifying Impulse Response Models Identifying Process Models Identifying Input Output Polynomial Models Identifying State Space Models Identifying Transfer Function Models Refining Linear Parametric Models Refine ARMAX Model with Initial Parameter Guesses at Command Line Refine Initial ARMAX Model at Command Line Extracting Numerical Model Data Transforming Between Discrete Time and Continuous Time Representations Continuous Discrete Conversion Methods Effect of Input Intersample Behavior on Continuous Time Models Transforming Between Linear Model Representations Subreferencing Models Concatenating Models Merging Models Building and Estimating Process Models Using System Identification Toolbox Determining Model Order and Delay 5 Model Structure Selection Determining Model Order and Input Delay Frequency Domain Identification Estimating Models Using Frequency Domain Data Building Structured and User Defined Models Using System Identification Toolbox **Principles of System Identification** Arun K. Tangirala,2018-10-08 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

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