

Advanced Textbooks in Control and Signal Processing

Karel J. Keesman

System Identification

An Introduction

 Springer

System Identification An Introduction Advanced Textbooks In Control And Signal Processing

Rolf Isermann, Marco Münchhof



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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, 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, and 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 the 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 topics 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.

Identification of Dynamic Systems Rolf Isermann, Marco Münchhof, 2010-11-22 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 ranging from hydraulic and electric actuators up to combustion engines, are 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

Hybrid System Identification Fabien Lauer, Gérard Bloch, 2018-10-04 Hybrid System Identification helps readers to build mathematical models of dynamical systems switching between different operating modes from their experimental observations It provides an overview of the interaction between system identification machine learning and pattern recognition fields in explaining and analysing hybrid system identification It emphasises the optimization and computational complexity issues that lie at the core of the problems considered and sets them aside from standard system identification problems The book presents practical methods that leverage this complexity as well as a broad view of state of the art machine learning methods The authors illustrate the key technical points using examples and figures to help the reader understand the material The book includes an in depth discussion and computational analysis of hybrid system identification problems moving from the basic questions of the definition of hybrid systems and system identification to methods of hybrid system identification and the estimation of switched linear affine and piecewise affine models The authors also give an overview of the various applications of hybrid systems discuss the connections to other fields and describe more advanced material on recursive state space and nonlinear hybrid system identification Hybrid System Identification includes a detailed exposition of major methods which allows researchers and practitioners to acquaint themselves rapidly with state of the art tools The book is also a sound basis for graduate and undergraduate students studying this area of control as the presentation and form of the book provides the background and coverage necessary for a full understanding of hybrid system identification whether the reader is initially familiar with system identification related to hybrid systems or not

Subspace Methods for System Identification Tohru Katayama, 2005-10-11 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 **Advances in Automation and Robotics Research** Alexánder Martínez,Héctor A.

Moreno,Isela G. Carrera,Alexandre Campos,José Baca,2020-01-29 This book gathers the proceedings of the 2nd Latin American Congress on Automation and Robotics held at Pontificia Universidad Javeriana de Cali Colombia on October 30th November 1st 2019 It presents papers from researchers scientists and engineers from academia and industry and explores current exciting research applications and future challenges mainly in Latin American countries The book covers a wide range of research fields associated with automation and robotics encountered in engineering scientific research and practice including autonomous systems multi robot and multi agent systems industrial automation and robotics process control modeling and optimization control theory artificial intelligence kinematic and dynamic analysis of robotic systems computer vision self localization mapping and navigation instruments sensing and sensor fusion evolutionary bio inspired micro nano and soft robotics novel robot designs haptics human robot interaction and interfaces simulation procedures experimental validations and educational robotics **The Airline Profit Cycle** Eva-Maria Cronrath,2017-07-06 The airline industry has

generally followed a growth trend since its inception but the industry s financial situation is not as healthy as rising passenger numbers might suggest This book addresses the question of why airline profits are cyclical and examines the causes and dynamics that determine the profit cycle s shape *Subspace Methods for System Identification* Tohru Katayama,2005-06-15 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 **Advanced Technologies for Industrial Applications** Rohit Thanki,Purva

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professionals planners and student s interest in Industry 5 0 **Control Theory and Advanced Technology** ,1994

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 **Digital Filters and Signal Processing in Electronic Engineering** S M Bozic,R J Chance,1998-10 An

unusual blend of theory and practice of digital signal processing DSP for advanced undergraduate and postgraduate electronics engineers It is also an R D source book for design engineers of embedded systems in real time computing and applied mathematicians who apply DSP techniques in telecommunications aerospace control systems satellite communications instrumentation and medical technology ultrasound and magnetic resonance imaging It is unique to find in one volume the implementation of the equations as algorithms not only in MATLAB but right up to a working DSP based scheme Other features include number representations multiply accumulate special addressing modes zero overhead

iteration schemes and single and multiple instructions **Advanced Signal Processing Algorithms** Franklin T. Luk,1995

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Encyclopedia version <http://www.eolss.net> **Advanced Digital Signal Processing and Noise Reduction** Saeed V. Vaseghi,2006-01-11 Noise is a perpetual problem for communications engineers who strive to find new ways to improve the signal to noise ratio in communications systems This edition provides a coherent and structured presentation of the theory and applications of statistical signal processing and noise reduction methods New Technical Books New York Public Library,1994

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