

SUBSPACE IDENTIFICATION FOR LINEAR SYSTEMS

**Theory
Implementation
Applications**

**Peter van Overschee
Bart De Moor**

Kluwer Academic Publishers

Subspace Identification For Linear Systems Theory

Implementation Applications

**Alessandro Chiuso, Augusto
Ferrante, Stefano Pinzoni**

Subspace Identification For Linear Systems Theory Implementation Applications:

Subspace Identification for Linear Systems Peter van Overschee,B.L. de Moor,2012-12-06 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 automation mechatronics chemical electrical mechanical and aeronautical engineering

Subspace Identification for Linear Systems Peter van Overschee,B.L. de Moor,1996-05-31 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 automation mechatronics chemical electrical mechanical and aeronautical engineering

Directions in Mathematical Systems

Theory and Optimization Anders Rantzer,Christopher I. Byrnes,2003-07-01 For more than three decades Anders Lindquist has delivered fundamental contributions to the fields of systems signals and control Throughout this period four themes can perhaps characterize his interests Modeling estimation and filtering feedback and robust control His contributions to modeling include seminal work on the role of splitting subspaces in stochastic realization theory on the partial realization problem for both deterministic and stochastic systems on the solution of the rational covariance extension problem and on system identification His contributions to filtering and estimation include the development of fast filtering algorithms leading to a nonlinear dynamical system which computes spectral factors in its steady state and which provide an alternate linear in the dimension of the state space to computing the Kalman gain from a matrix Riccati equation His further research on the phase portrait of this dynamical system gave a better understanding of when the Kalman filter will converge answering an open question raised by Kalman While still a student he established the separation principle for stochastic function differential equations including some fundamental work on optimal control for stochastic systems with time lags He continued his interest in feedback control by deriving optimal and robust control feedback laws for suppressing the effects of harmonic disturbances Moreover his recent work on a complete parameterization of all rational solutions to the Nevanlinna Pick problem is providing a new approach to robust control design

Automating Data-Driven Modelling of Dynamical Systems Dhruv Khandelwal,2022-02-03 This book describes a user friendly evolutionary algorithms based framework for estimating data driven models for a wide class of dynamical systems including linear and nonlinear ones The methodology addresses the problem of automating the process of estimating data driven models from a user s perspective By combining elementary building blocks it learns the dynamic relations governing the system from data giving model estimates with various trade offs e g between complexity and accuracy The evaluation of the method on a set of academic benchmark and real word problems

is reported in detail Overall the book offers a state of the art review on the problem of nonlinear model estimation and automated model selection for dynamical systems reporting on a significant scientific advance that will pave the way to increasing automation in system identification *Topics in Modal Analysis & Parameter Identification, Volume 8* Brandon J. Dilworth, Timothy Marinone, Michael Mains, 2025-08-07 Topics in Modal Analysis Testing Volume 8 Proceedings of the 40th IMAC A Conference and Exposition on Structural Dynamics 2022 the eighth volume of nine from the Conference brings together contributions to this important area of research and engineering The collection presents early findings and case studies on fundamental and applied aspects of Modal Analysis including papers on Operational Modal Analysis Applications Experimental Techniques Modal Analysis Measurements Parameter Estimation Modal Vectors Modeling Basics of Modal Analysis Additive Manufacturing Modal Testing of Printed Parts

Modeling, Estimation and Control

Alessandro Chiuso, Augusto Ferrante, Stefano Pinzoni, 2007-10-24 This Festschrift is intended as a homage to our esteemed colleague friend and maestro Giorgio Picci on the occasion of his sixty fifth birthday We have known Giorgio since our undergraduate studies at the University of Padova where we first experienced his fascinating teaching in the class of System Identification While progressing through the PhD program then continuing to collaborate with him and eventually becoming colleagues we have had many opportunities to appreciate the value of Giorgio as a professor and a scientist and to know him as a person We learned a lot from him and we feel indebted for his scientific 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 International 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 estimation identification and control reflecting the wide network of scientific relationships established during the last thirty years between the authors and Giorgio Critical discussion of fundamental concepts close collaboration on specific topics joint research programs in this group of talented people have nourished the development of the field where Giorgio has contributed to establishing several cornerstones

Frequency Domain Weighted Subspace Identification with Application to a Tape Servo System Michel Claes, 2006 **Proceedings of the 18th East Asia-Pacific Conference on Structural Engineering and Construction, Volume 3** Somnuk Tangtermsirikul, Pennung Warnitchai, Kriengsak Panuwatwanich, Ganchai Tanapornraweekit, 2025-10-01 This book presents the proceedings of the 18th East Asia Pacific Conference on Structural Engineering and Construction EASEC 18 held in Chiang Mai Thailand on November 13 15 2024 Under the theme Construction Engineering for a Responsible Growth and Sustainable Future the conference brought together novel research and advancements in materials science and engineering in construction foundation and geotechnical engineering resilient structures and design for natural disasters and extreme events structural analysis and design smart infrastructure systems and construction management advanced construction techniques

operations and maintenance transportation engineering circular and green construction economy and professional practices and engineering education Contributing to the overarching conference theme specialized symposia were also organized to address salient issues on structural stability and structural vibration control of engineering structures against multiple dynamic hazards seismic resilient structures structural health monitoring Bayesian system identification of civil engineering structures and advanced concrete technology and composite structures

Advances in Guidance, Navigation and Control Liang Yan, Haibin Duan, Yimin Deng, 2025-02-26 This book features the latest theoretical results and techniques in the field of guidance navigation and control GNC of vehicles and aircrafts. It covers a wide range of topics including but not limited to intelligent computing communication and control new methods of navigation estimation and tracking control of multiple moving objects manned and autonomous unmanned systems guidance navigation and control of miniature aircraft and sensor systems for guidance navigation and control etc. Presenting recent advances in the form of illustrations tables and text it also provides detailed information of a number of the studies to offer readers insights for their own research. In addition the book addresses fundamental concepts and studies in the development of GNC making it a valuable resource for both beginners and researchers wanting to further their understanding of guidance navigation and control

Journal of Dynamic Systems, Measurement, and Control, 2003 Publishes theoretical and applied original papers in dynamic systems. Theoretical papers present new theoretical developments and knowledge for controls of dynamical systems together with clear engineering motivation for the new theory. Applied papers include modeling simulation and corroboration of theory with emphasis on demonstrated practicality

Nonlinear System Identification with Applications to Space Weather Prediction Harish J. Palanthandalam-Madapusi, 2007 *Time-domain Identification Using Armarkov/Toeplitz Models* James C. Akers, 1997

[The Canadian Journal of Chemical Engineering](#), 2007-02 **Dynamics and Control of Process Systems**

2001 (DYCOPS-6) George Stephanopoulos, Jay Hyung Lee, En Sup Yoon, 2001 This Proceedings contains papers presented at the sixth IFAC Symposium on Dynamics and Control of Chemical Processes DYCOPS 2001 which was held on Jejudo Island Korea on June 4-6 2001. The triennial DYCOPS symposium is one of IFAC's highest profile regular events and has established an enviable reputation for quality.

The reputation and coverage of DYCOPS ensures that these events always provide a comprehensive showcase of the best and latest research into all aspects of process control. DYCOPS 6 had as its theme Bridging Engineering with Science and explored how the process control community should react to wider developments in

chemical engineering research where molecular level phenomena and product design as related to materials and biotechnology are becoming increasingly important. Featuring papers by many of the world's leading experts in process control the Proceedings of DYCOPS 6 form an indispensable resource for process control engineers and for chemical engineers seeking to understand the latest developments in chemical process control. Altogether over 100 papers are

presented on topics such as batch process control model predictive control control of distillation columns fault detection and

many others **Journal of Guidance, Control, and Dynamics** ,2008 *A Collection of Technical Papers* American Institute of Aeronautics and Astronautics,1997 This volume presents proceedings from the 38th AIAA ASME ASCE AHS ASC Structures Structural Dynamics and Materials Conference and AIAA ASME AHS Adaptive Structures Forum **IEEE International Symposium on Industrial Electronics Proceedings** ,2003 **Neural Networks for Signal Processing** ,1999 **Proceedings of the 1st International Operational Modal Analysis Conference** Rune Brincher,Nis Møller,2005 SPE Journal ,2004

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