Modeling And Identification Of Linear Parameter Varying Systems Lecture Notes In Control And Information Sciences

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.

"This book introduces you to R, RStudio, and the tidyverse, a collection of R packages designed to work together to make data science fast, fluent, and fun. Suitable for readers with no previous programming experience"--

An exploration of physical modelling and experimental issues that considers identification of structured models such as continuous-time linear systems, multidimensional systems and nonlinear systems. It gives a broad perspective on modelling, identification and its applications.

In a conversational tone, Regression & Linear Modeling provides conceptual, user-friendly coverage of the generalized linear model (GLM). Readers will become familiar with applications of ordinary least squares (OLS) regression, binary and multinomial logistic regression, ordinal regression, Poisson regression, and loglinear models. The author returns to certain themes throughout the text, such as testing assumptions, examining data quality, and, where appropriate, nonlinear and non-additive effects modeled within different types of linear models. Available with Perusall—an eBook that makes it easier to prepare for class Perusall is an award-winning eBook platform featuring social annotation tools that allow students and instructors to collaboratively mark up and discuss their SAGE textbook. Backed by research and supported by technological innovations developed at Harvard University, this process of learning through collaborative annotation keeps your students engaged and makes teaching easier and more effective. Learn more.

Constitutive Modeling of Engineering Materials provides an extensive theoretical overview of elastic, plastic, damage, and fracture models, giving readers the foundational knowledge needed to successfully apply them to and solve common engineering material problems. Particular attention is given to inverse analysis, parameter identification, and the numerical implementation of models with the finite element method. Application in practice is discussed in detail, showing examples of working computer programs for simple constitutive behaviors. Examples explore the important components of material modeling which form the building blocks of any complex constitutive behavior. • Addresses complex behaviors in a wide range of materials, from polymers, to metals and shape memory alloys • Covers constitutive models with both small and large deformations • Provides detailed examples of computer implementations for material models

This title elegantly introduces the behavioral approach to mathematical modeling, an approach that requires models to be viewed as sets of possible outcomes rather than to be a priori bound to particular representations. The authors discuss exact and approximate fitting of data by linear, bilinear, and quadratic static models and linear dynamic models, a formulation that enables readers to select the most suitable representation for a particular purpose. This book presents exact subspace-type and approximate optimization-based identification methods, as well as representation-free problem formulations, an overview of solution approaches, and software implementation. Readers will find an exposition of a wide variety of modeling problems starting from observed data. The presented theory leads to algorithms that are implemented in C language and in MATLAB.

This thesis presents techniques for the modeling and identification of linear state space models of structural response to stochastic dynamic input. Two approaches to stochastic system identification are investigated and further developed within the state space modeling framework. These methods require only measurements of the response of the system for estimation of modal parameters.

This unified modeling textbook for students of biomedical engineering provides a complete course text on the foundations, theory and practice of modeling and simulation in physiology and medicine. It is dedicated to the needs of biomedical engineering and clinical students, supported by applied BME applications and examples. Developed for biomedical engineering and related courses: speaks to BME students at a level and in a language appropriate to their needs, with an interdisciplinary clinical/engineering approach, quantitative basis, and many applied examples to enhance learning Delivers a quantitative approach to modeling and also covers simulation: the perfect foundation text for studies across BME and medicine Extensive case studies and engineering applications from BME, plus end-of-chapter exercises

Advances in Non-Linear Modeling for Speech Processing includes advanced topics in non-linear estimation and modeling techniques along with their applications to speaker recognition. Non-linear aeroacoustic modeling approach is used to estimate the important fine-structure speech events, which are not revealed by the short time Fourier transform (STFT). This aeroacostic modeling approach provides the impetus for the high resolution Teager energy operator (TEO). This operator is characterized by a time resolution that can track rapid signal energy changes within a glottal cycle. The cepstral features like linear prediction cepstral coefficients (LPCC) and mel frequency cepstral coefficients (MFCC) are computed from the magnitude spectrum of the speech frame and the phase spectra is neglected. To overcome the problem of neglecting the phase spectra, the speech production system can be represented as an amplitude modulation-frequency modulation (AM-FM) model. To demodulate the speech signal, to estimation the amplitude envelope and instantaneous frequency components, the energy separation algorithm (ESA) and the Hilbert transform demodulation (HTD) algorithm are discussed. Different features derived using above non-linear modeling techniques are used to develop a speaker identification system. Finally, it is shown that, the fusion of speech production and speech perception mechanisms can lead to a robust feature set.

This monograph systematically presents the existing identification methods of nonlinear systems using the block-oriented approach It surveys various known approaches to the identification of Wiener and Hammerstein systems which are applicable to both neural network and polynomial models. The book gives a comparative study of their gradient approximation accuracy, computational complexity, and convergence rates and furthermore presents some new and original methods concerning the model parameter adjusting with gradient-based techniques. "Identification of Nonlinear Systems Using Neural Networks and Polynomal Models" is useful for researchers, engineers and graduate students in nonlinear systems and neural network theory.

A practical, tutorial guide to the nonlinear methods and techniques needed to design real-world microwave circuits.

Personalized Predictive Modeling in Diabetes features state-of-the-art methodologies and algorithmic approaches which have been applied to predictive modeling of glucose concentration, ranging from simple autoregressive models of the CGM time series to multivariate nonlinear regression techniques of machine learning. Developments in the field have been analyzed with respect to: (i) feature set (univariate or multivariate), (ii) regression technique (linear or non-linear), (iii) learning mechanism (batch or sequential), (iv) development and testing procedure and (v) scaling properties. In addition, simulation models of meal-derived glucose absorption and insulin dynamics and kinetics are covered, as an integral part of glucose predictive models. This book will help engineers and clinicians to: select a regression technique which can capture both linear and non-linear dynamics in glucose metabolism in diabetes, and which exhibits good generalization performance under stationary and non-stationary conditions; ensure the scalability of the optimization algorithm (learning mechanism) with respect to the size of the dataset, provided that multiple days of patient monitoring are needed to obtain a reliable predictive model; select a features set which efficiently represents both spatial and temporal dependencies between the input variables and the glucose concentration; select simulation models of subcutaneous insulin absorption and meal absorption; identify an appropriate validation procedure, and identify realistic performance measures. Describes fundamentals of modeling techniques as applied to glucose control Covers model selection process and model validation Offers computer code on a companion website to show implementation of models and algorithms Features the latest developments in the field of diabetes predictive modeling

This book presents a treatise on the theory and modeling of second-order stationary processes, including an exposition on selected application areas that are important in the engineering and applied sciences. The foundational issues regarding stationary processes dealt with in the beginning of the book have a long history, starting in the 1940s with the work of Kolmogorov, Wiener, Cramér and his students, in particular Wold, and have since been refined and complemented by many others. Problems concerning the filtering and modeling of stationary random signals and systems have also been addressed and studied, fostered by the advent of modern digital computers, since the fundamental work of R.E. Kalman in the early 1960s. The book offers a unified and logically consistent view of the subject based on simple ideas from Hilbert space geometry and coordinate-free thinking. In this framework, the concepts of stochastic state space and state space modeling, based on the notion of the conditional independence of past and future flows of the relevant signals, are revealed to be fundamentally unifying ideas. The book, based on over 30 years of original research, represents a valuable contribution that will inform the fields of stochastic modeling, estimation, system identification, and time series analysis for decades to come. It also provides the mathematical tools needed to grasp and analyze the structures of algorithms in stochastic systems theory.

Through the past 20 years, the framework of Linear Parameter-Varying (LPV) systems has become a promising system theoretical approach to h- dle the controlof mildly nonlinear and especially position dependent systems which are common in mechatronic applications and in the process ind- try. The birth of this system class was initiated by the need of engineers to achieve better performance for nonlinear and time-varying dynamics, c- mon in many industrial applications, than what the classical framework of Linear Time-Invariant (LTI) control can provide. However, it was also a p- mary goal to preserve simplicity and "re-use" the powerful LTI results by extending them to the LPV case. The progress continued according to this philosophy and LPV control has become a well established ?eld with many promising applications. Unfortunately, modeling of LPV systems, especially based on measured data (which is called system identi?cation) has seen a limited development sincethebirthoftheframework. Currentlythisbottleneck oftheLPVfra- work is halting the transfer of the LPV theory into industrial use. Without good models that ful?ll the expectations of the users and without the und- standing how these models correspond to the dynamics of the application, it is di?cult to design high performance LPV control solutions. This book aims to bridge the gap between modeling and control by investigating the fundamental questions of LPV modeling and identi?cation. It explores the missing details of the LPV system theory that have hindered the formu- tion of a well established identi?cation framework.

This book presents powerful tools for integrating interrelated composites--such as capabilities, policies, treatments, indices, and systems--into structural equation modeling (SEM). Jörg Henseler introduces the types of research questions that can be addressed with composite-based SEM and explores the differences between composite- and factor-based SEM, variance- and covariance-based SEM, and emergent and latent variables. Using rich illustrations and walked-through data sets, the book covers how to specify, identify, estimate, and assess composite models using partial least squares path modeling, maximum likelihood, and other estimators, as well as how to interpret findings and report the results. Advanced topics include confirmatory composite analysis, mediation analysis, second-order constructs, interaction effects, and importance–performance analysis. Most chapters conclude with software tutorials for ADANCO and the R package cSEM. The companion website includes data files and syntax for the book's examples, along with presentation slides.

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.
Linear Panel Analysis
This book concentrates on the problem of accurate modeling of linear systems. It presents a thorough description of a method of modeling a linear dynamic invariant system by its transfer function. The first two chapters provide a general introduction and review for those readers who are unfamiliar with identification theory so that they have a sufficient background knowledge for understanding the methods described later. The main body of the book looks at the basic method used by the authors to estimate the parameter of the transfer function, how it is possible to optimize the excitation signals. Further chapters extend the estimation method proposed. Applications are then discussed and the book concludes with practical guidelines which illustrate the method and offer some rules-of-thumb.
Written by two of Europe’s leading robotics experts, this book provides the tools for a unified approach to the modelling of robotic manipulators, whatever their mechanical structure. No other publication covers the three fundamental issues of robotics: modelling, identification and control. It covers the development of various mathematical models required for the control and simulation of robots. · World class authority · Unique range of coverage not available in any other book · Provides a complete course on robotic control at an undergraduate and graduate level
Identification, Equivalent Models, and Computer Algebra provides information pertinent to computer algebra. This book presents a brief discussion of the commutation matrix, an operator that plays a role when derivatives have to be evaluated involving symmetric matrices. Organized into eight chapters, this book begins with an overview of the link between identification of a parameter and the existence of a consistent estimator, and the link between identification of a model and the rank of a Jacobian matrix. This text then describes an algorithm for the determination of the exact rank of a parametrized matrix. Other chapters consider the identification in the simultaneous equation model. This book discusses as well the identification assessment in confirmatory factor analysis, a problem related to the simultaneous equations model. The final chapter deals with various computer programs that the enclosed diskette contains. This book is a valuable resource for readers who are interested in computer algebra.
Control of Linear Parameter Varying Systems compiles state-of-the-art contributions on novel analytical and computational methods for addressing system identification, model reduction, performance analysis and feedback control design and addresses address theoretical developments, novel computational approaches and illustrative applications to various fields. Part I discusses modeling and system identification of linear parameter varying systems, Part II covers the importance of analysis and control design when working with linear parameter varying systems (LPVS) , Finally, Part III presents an applications based approach to linear parameter varying systems, including modeling of a turbocharged diesel engines, Multivariable control of wind turbines, modeling and control of aircraft engines, control of an autonomous underwater vehicles and analysis and synthesis of re-entry vehicles.
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.

Adaptive Learning Methods for Nonlinear System Modeling presents some of the recent advances on adaptive algorithms and machine learning methods designed for nonlinear system modeling and identification. Real-life problems always entail a certain degree of nonlinearity, which makes linear models a non-optimal choice. This book mainly focuses on those methodologies for nonlinear modeling that involve any adaptive learning approaches to process data coming from an unknown nonlinear system. By learning from available data, such methods aim at estimating the nonlinearity introduced by the unknown system. In particular, the methods presented in this book are based on online learning approaches, which process the data example-by-example and allow to model even complex nonlinearities, e.g., showing time-varying and dynamic behaviors. Possible fields of applications of such algorithms includes distributed sensor networks, wireless communications, channel identification, predictive maintenance, wind prediction, network security, vehicular networks, active noise control, information forensics and security, tracking control in mobile robots, power systems, and nonlinear modeling in big data, among many others. This book serves as a crucial resource for researchers, PhD and post-graduate students working in the areas of machine learning, signal processing, adaptive filtering, nonlinear control, system identification, cooperative systems, computational intelligence. This book may be also of interest to the industry market and practitioners working with a wide variety of nonlinear systems. Presents the key trends and future perspectives in the field of nonlinear signal processing and adaptive learning. Introduces novel solutions and improvements over the state-of-the-art methods in the very exciting area of online and adaptive nonlinear identification. Helps readers understand important methods that are effective in nonlinear system modelling, suggesting the right methodology to address particular issues.

Modeling and Identification of Linear Parameter-Varying SystemsSpringer Science & Business Media

This book contains examples and exercises with modeling problems together with complete solutions. The contents is tailored to the book Ljung-Glad: Modeling and Identification of Dynamic Systems (Studentlitteratur, 2016). The exercises are of different levels of difficulty and cover general modeling principles (such as bond graphs) as well as practical tools like Modelica and Simscape.

System identification, model and signal properties are also covered together with basic techniques for simulation. Most of the problems deal with issues from industrial applications, but also economic, social and medical cases are covered. The text requires certain knowledge in linear algebra, signal and systems and basic familiarity with physics and statistics. The computer exercises assume access to basic software such as Matlab and Simulink, and to some extent Modelica/Dymola/Simscape. The book is suitable for Master level courses in engineering, but also for practicing engineers.

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.

Identification Modeling and Characteristics of Miniature Rotorcraft introduces an approach to developing a simple and effective linear parameterized model of vehicle dynamics using the CIFERâ identification tool created by the Army/NASA Rotorcraft Division. It also presents the first application of the advanced control system optimization tool CONDUITâ to systematically and efficiently tune control laws for a model-scale UAV helicopter against multiple and competing dynamic response criteria. Identification Modeling and Characteristics of Miniature Rotorcraft presents the detailed account of how the theory was developed, the experimentation performed, and how the results were used. This book will serve as a basic and illustrative guide for all students that are interested in developing autonomous flying helicopters.

Filtering and system identification are powerful techniques for building models of complex systems. This 2007 book discusses the design of reliable numerical methods to retrieve missing information in models derived using these techniques. Emphasis is on the least squares approach as applied to the linear state-space model, and problems of increasing complexity are analyzed and solved within this framework, starting with the Kalman filter and concluding with the estimation of a full model, noise statistics and state estimator directly from the data. Key background topics, including linear matrix algebra and linear system theory, are covered, followed by different estimation and identification methods in the state-space model. With end-of-chapter exercises, MATLAB simulations and numerous illustrations, this book will appeal to graduate students and

researchers in electrical, mechanical and aerospace engineering. It is also useful for practitioners. Additional resources for this title, including solutions for instructors, are available online at www.cambridge.org/9780521875127.
Emphasizing causation as a functional relationship between variables that describe objects, Linear Causal Modeling with Structural Equations integrates a general philosophical theory of causation with structural equation modeling (SEM) that concerns the special case of linear causal relations. In addition to describing how the functional relation concept may be generalized to treat probabilistic causation, the book reviews historical treatments of causation and explores recent developments in experimental psychology on studies of the perception of causation. It looks at how to perceive causal relations directly by perceiving quantities in magnitudes and motions of causes that are conserved in the effects of causal exchanges. The author surveys the basic concepts of graph theory useful in the formulation of structural models. Focusing on SEM, he shows how to write a set of structural equations corresponding to the path diagram, describes two ways of computing variances and covariances of variables in a structural equation model, and introduces matrix equations for the general structural equation model. The text then discusses the problem of identifying a model, parameter estimation, issues involved in designing structural equation models, the application of confirmatory factor analysis, equivalent models, the use of instrumental variables to resolve issues of causal direction and mediated causation, longitudinal modeling, and nonrecursive models with loops. It also evaluates models on several dimensions and examines the polychoric and polyserial correlation coefficients and their derivation. Covering the fundamentals of algebra and the history of causality, this book provides a solid understanding of causation, linear causal modeling, and SEM. It takes readers through the process of identifying, estimating, analyzing, and evaluating a range of models.
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.

A predictive control algorithm uses a model of the controlled system to predict the system behavior for various input scenarios and determines the most appropriate inputs accordingly. Predictive controllers are suitable for a wide range of

systems; therefore, their advantages are especially evident when dealing with relatively complex systems, such as nonlinear, constrained, hybrid, multivariate systems etc. However, designing a predictive control strategy for a complex system is generally a difficult task, because all relevant dynamical phenomena have to be considered. Establishing a suitable model of the system is an essential part of predictive control design. Classic modeling and identification approaches based on linear-systems theory are generally inappropriate for complex systems; hence, models that are able to appropriately consider complex dynamical properties have to be employed in a predictive control algorithm. This book first introduces some modeling frameworks, which can encompass the most frequently encountered complex dynamical phenomena and are practically applicable in the proposed predictive control approaches. Furthermore, unsupervised learning methods that can be used for complex-system identification are treated. Finally, several useful predictive control algorithms for complex systems are proposed and their particular advantages and drawbacks are discussed. The presented modeling, identification and control approaches are complemented by illustrative examples. The book is aimed towards researches and postgraduate students interested in modeling, identification and control, as well as towards control engineers needing practically usable advanced control methods for complex systems.
System Identification Toolbox provides MATLAB functions, Simulink blocks, and an app for constructing mathematical models of dynamic systems from measured input-output data. It lets you create and use models of dynamic systems not easily modeled from first principles or specifications. You can use time-domain and frequency-domain input-output data to identify continuous-time and discrete-time transfer functions, process models, and state-space models. The toolbox also provides algorithms for embedded online parameter estimation. The toolbox provides identification techniques such as maximum likelihood, prediction-error minimization (PEM), and subspace system identification. To represent nonlinear system dynamics, you can estimate Hammerstein-Weiner models and nonlinear ARX models with wavelet network, tree-partition, and sigmoid network nonlinearities. The toolbox performs grey-box system identification for estimating parameters of a user-defined model. You can use the identified model for system response prediction and plant modeling in Simulink. The toolbox also supports time-series data modeling and time-series forecasting. The most important content that this book provides are the following: - System Identification Overview - What Is System Identification? - About Dynamic Systems and Models - System Identification Requires Measured Data - Building Models from Data - Black-Box Modeling - Grey-Box Modeling - Evaluating Model Quality - When to Use the App vs. the Command Line - System Identification Workflow - Commands for Model Estimation - Linear Model Identification - Identify Linear Models Using System Identification App - Preparing Data for System Identification - Saving the Session - Estimating Linear Models Using Quick Start - Estimating Linear Models -

Viewing Model Parameters - Exporting the Model to the MATLAB Workspace - Exporting the Model to the Linear System Analyzer - Identify Linear Models Using the Command Line - Preparing Data - Estimating Impulse Response Models - Estimating Delays in the Multiple-Input System - Estimating Model Orders Using an ARX Model Structure - Estimating Transfer Functions - Estimating Process Models - Estimating Black-Box Polynomial Models - Simulating and Predicting Model Output - Identify Low-Order Transfer Functions (Process Models) - Using System Identification App - What Is a Continuous-Time Process Model? - Preparing Data for System Identification - Estimating a Second-Order Transfer Function (Process Model) - with Complex Poles - Estimating a Process Model with a Noise Component - Viewing Model Parameters - Exporting the Model to the MATLAB Workspace - Simulating a System Identification Toolbox Model in Simulink Software - Estimating Models Using Frequency-Domain Data - Advantages of Using Frequency-Domain Data - Representing Frequency-Domain Data in the Toolbox - Preprocessing Frequency-Domain Data for Model - Estimation - Estimating Linear Parametric Models - Validating Estimated Model - Next Steps After Identifying a Model - Nonlinear Model Identification - Identify Nonlinear Black-Box Models Using System - Identification App - What Are Nonlinear Black-Box Models? - Preparing Data - Estimating Nonlinear ARX Models - Estimating Hammerstein-Wiener Models

Written by a recognized authority in the field of identification and control, this book draws together into a single volume the important aspects of system identification AND physical modelling. KEY TOPICS: Explores techniques used to construct mathematical models of systems based on knowledge from physics, chemistry, biology, etc. (e.g., techniques with so called bond-graphs, as well those which use computer algebra for the modeling work). Explains system identification techniques used to infer knowledge about the behavior of dynamic systems based on observations of the various input and output signals that are available for measurement. Shows how both types of techniques need to be applied in any given practical modeling situation. Considers applications, primarily simulation. For practicing engineers who are faced with problems of modeling.

A comprehensive, one-stop reference for new system modeling and identification tools The field of control-oriented identification has grown immensely over the past decade, spawning numerous results and modeling techniques and promising the potential to influence science and engineering for years to come. In this new work, Jie Chen and Guoxiang Gu, two leading authorities on worst-case identification, share their vision and walk readers through carefully selected topics from the vast literature, offering a much-needed, timely comprehensive introduction to the theory of H identification and model validation. Chen and Gu clearly demonstrate the pros and cons of the worst-case approach in comparison to traditional techniques and provide researchers in systems and control theory with ready access to many new and complementary identification tools. Through a rigorous yet logical and easy-to-follow treatment, supported by many deep insights, intuitions, and philosophical thinking, they: Survey and assess the current state of control and system identification research Develop both two-stage and interpolatory algorithms for system identification Show readers how to analyze the properties of linear algorithms Offer a unique emphasis on model uncertainty estimation and complexity, two of the central issues Develop both time-domain and frequency-domain identification algorithms Explain in detail uncertainty model validation concepts and techniques Devote a chapter to a review of the requisite mathematics Provide a concise yet self-contained appendix on several key relevant notions