

**Experimental modeling:
learning models from data**
a user point of view

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The Logic of Modeling

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Outline

- Models as tools for making inferences from system data
prediction, simulation, control, filtering, fault detection
- Model structures
physical law based, input-output description, linear, nonlinear
- Model estimation
statistical/parametric, set membership, structured
- Model quality evaluation (vs. model validation)
- Application examples
 - ✓ *Prediction of atmospheric pollution*
 - ✓ *Simulation of dam crest dynamics*
 - ✓ *Identification of vehicles with controlled suspensions*

Regression form of system representation

- System S^o produces *output signal* y when driven by *input signal* u :



- Output y is related to input u by the regression function f^o :

$$y^{t+1} = f^o(w^t)$$

$$w^t = [y^t \cdots y^{t-n_y} u_1^t \cdots u_1^{t-n_{u1}} u_2^t \cdots u_2^{t-n_{u2}} \cdots]$$

Regression form of system representation

- Linear system $\rightarrow f^o$ is linear in w^t :

$$y^{t+1} = a_0 y^t + a_1 y^{t-1} \cdots + a_{n_y} y^{t-n_y} + b_0 u^t + b_1 u^{t-1} \cdots + b_{n_u} u^{t-n_u}$$



ARMA system

- If $n_y=0$: MA (FIR) system
- If $n_u=0$: AR system
- If f^o nonlinear : NARMA, NFIR, NAR systems

Making inferences from data

- It is desired to **make an inference** on system S^o :

*prediction, identification, simulation,
control, filtering, fault detection*

- The system S^o is **unknown**, but a **finite number of noise corrupted** measurements of y^t, w^t are available:

$$\tilde{y}^{t+1} = f^o(\tilde{w}^t) + d^t, \quad t = 1, \dots, T$$

d^t accounts for errors in data \tilde{y}^t, \tilde{w}^t

- The inference is described by the operator $I(f^o, w^T)$

➤ *one-step prediction* **➔** $I(f^o, w^T) = f^o(w^T)$

➤ *identification* **➔** $I(f^o, w^T) = f^o$

Making inferences from data

- Problems :

- *for given estimates* $\hat{f} \simeq f^o, \hat{w}^T \simeq w^T$

- evaluate the inference error* $\|I(f^o, w^T) - I(\hat{f}, \hat{w}^T)\|$

- *find estimates* $\hat{f} \simeq f^o, \hat{w}^T \simeq w^T$

- “minimizing” the inference error*

- The inference error cannot be exactly evaluated since f^o and w^T are not known

- Need of prior assumptions on f^o and d^t for deriving finite bounds on inference error

Model structures

- The model is described by:

$$\tilde{y}^{t+1} = f(\tilde{w}^t) + d^t$$

$$\tilde{w}^t = [\tilde{y}^t \cdots \tilde{y}^{t-n_y} \tilde{u}_1^t \cdots \tilde{u}_1^{t-n_{u1}} \tilde{u}_2^t \cdots \tilde{u}_2^{t-n_{u2}} \cdots]$$

- Model structure is defined by:

- type of function f
- type of noise d
- which inputs u_1, u_2, \dots
- lag values $n_y, n_{u1}, n_{u2}, \dots$

Statistical/parametric approach

Model structures

- Typical assumptions in literature:

- on system: $f^o \in \mathcal{F}(\theta) = \left\{ f(w, \theta) = \sum_{i=1}^r \alpha_i \sigma_i(w, \beta_i) \right\}$
- known lag values $n_y, n_{u1}, n_{u2}, \dots$
- on noise: iid stochastic noise

- Functional form of $\mathcal{F}(\theta)$ required:

- derived from physical laws
- σ_i : “basis” function (polynomial, sigmoid,..)

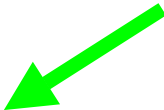
- Parameters θ are estimated by optimizing

Least Squares (LS) or Maximum Likelihood functionals

Statistical/parametric approach

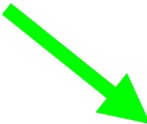
Model structures

- If possible, **physical laws** are used to obtain the parametric representation of $f(w, \theta)$
- When the physical laws are not well known or too complex, **input-output parameterizations** are used



“Fixed” basis
parametrization

Polynomial, trigonometric, etc.



“Tunable” basis
parametrization

Neural networks, wavelets, etc.



often called black-box models

Statistical/parametric approach

Model structures: "fixed" basis

$$f(w, \theta) = \sum_{i=1}^r \alpha_i \sigma_i(w) \quad \theta = [\alpha_1 \cdots \alpha_r]'$$

$\sigma_i(w)$: "Basis"

- **Problem:** Can σ_i 's be found such that

$$f(w, \theta) \xrightarrow{r \rightarrow \infty} f^o(w) \quad ?$$

Statistical/parametric approach

Model structures: "fixed" basis

- For continuous f^o , bounded $W \subset \mathfrak{R}^n$ and σ_i polynomial of degree i (Weierstrass):

$$\lim_{r \rightarrow \infty} \sup_{w \in W} |f^o(w) - f(w, \theta)| = 0$$



Polynomial NARX models

Statistical/parametric approach

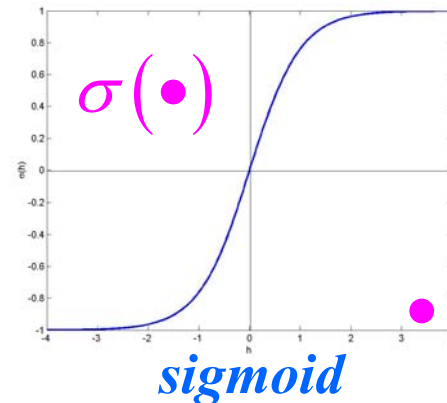
Model structures: “tunable” basis

$$f(w, \theta) = \sum_{i=1}^r \alpha_i \sigma(w, \beta_i)$$

$$\theta = \left[\alpha_1 \cdots \alpha_r \beta_{11} \cdots \beta_{rq} \right]', \quad \beta_i \in \mathbb{R}^q$$

- One of the most common “tunable” parameterization is the one-hidden layer sigmoidal neural network

$$\sigma(w, \beta_i) = \sigma(w^T a_i + b_i) \quad \longrightarrow$$



Statistical/parametric approach

Model estimation

$$f^o = f(w, \theta^o) = \sum_{i=1}^r \alpha_i^o \sigma(w, \beta_i^o)$$

- Given T noise-corrupted measurements of y^t, w^t :

$$\begin{aligned} \tilde{y}^2 &= f(\tilde{w}^1, \theta^o) + d^1 \\ \tilde{y}^3 &= f(\tilde{w}^2, \theta^o) + d^2 \\ &\vdots \\ \tilde{y}^{T+1} &= f(\tilde{w}^T, \theta^o) + d^T \end{aligned}$$



$$\tilde{Y} = F(\theta^o) + D$$

Measured output

Known function

Error

Statistical/parametric approach

Model estimation

$$\tilde{Y} = F(\theta^o) + D$$

Gaussian pdf

Maximum Likelihood –
Least Squares estimate

$$\hat{\theta} = \arg \min_{\theta} R(\theta)$$

$$R(\theta) = \frac{1}{T} D'D = \frac{1}{T} [Y - F(\theta)]' [Y - F(\theta)]$$

- **Problem:** $R(\theta)$ is in general non-convex

Statistical/parametric approach

Model estimation

“Fixed” basis: $f(w, \theta) = \sum_{i=1}^r \alpha_i \sigma_i(w)$ $\theta = [\alpha_1 \cdots \alpha_r]'$

■ Estimation of θ is a linear problem: $\tilde{Y} = L\theta + D$

$$L = \begin{bmatrix} \sigma_1(\tilde{w}_1) & \cdots & \sigma_r(\tilde{w}_1) \\ \vdots & \ddots & \vdots \\ \sigma_1(\tilde{w}_T) & \cdots & \sigma_r(\tilde{w}_T) \end{bmatrix} \quad Y = [\tilde{y}^2 \ \tilde{y}^3 \ \cdots \ \tilde{y}^{T+1}]'$$

■ If D is iid gaussian: $\hat{\theta}^{ML} = (L'L)^{-1} L'Y$

Statistical/parametric approach

Estimation accuracy

- For fixed basis and D iid gaussian:

$$\left| \mathcal{G}_i^o - \hat{\theta}_i^{ML} \right| \leq 2 \left[(L'L)^{-1} \right]_{ii} \sigma_i \quad w.p. \ 0.95$$

*standard deviation of
noise component d^i*

- For tunable basis this results holds asymptotically ($T \rightarrow \infty$) with:

$$L = \left(\frac{\partial F}{\partial \mathcal{G}} \right)_{\mathcal{G}=\mathcal{G}^o}$$

Statistical/parametric approach

Model structures: properties

- Model structure choice:

- "basis" type
- Number r of "basis"
- Number n of regressors

- **Problem:** "curse of dimensionality"

The number r of basis needed to obtain

"accurate" approximation of f^o may grow exponentially with the dimension n of regressor space



More relevant in the case of "fixed" basis

Statistical/parametric approach

Model structures: properties

Using tunable basis:

- Under suitable regularity conditions on the function to approximate, the number of parameters r required to obtain “accurate” models grows **linearly** with n
- Estimation of θ requires to solve a **non-convex** minimization problem





Trapping in local minima

Statistical/parametric approach

Modeling errors

- Basic to the statistical/parametric approach is the assumption of **no modeling error**


$$\exists \mathcal{G}^o : f^o = f(w, \mathcal{G}^o)$$


$$d^t = \tilde{y}^t - f(w, \mathcal{G}^o)$$

stochastic variable

independent of input u

Statistical/parametric approach

Modeling errors

- Searches for the functional form of unknown f^0 are time consuming and lead to approximate model structures



- d^t is no more a stochastic variable independent of u
- Statistical estimation in presence of modeling errors is a hard problem



Set Membership approach:

- no assumption on the functional form of f^0
- no statistical assumption on d^t

Set Membership approach

■ SM assumptions:

- on system: $f^o \in \mathcal{F}(\gamma) = \{f \in C^1 : \|f'(w)\|_2 \leq \gamma, \forall w \in W\}$
bounded set $\in \mathbb{R}^n$
- on noise: $|d^t| \leq \varepsilon^t + \gamma \delta^t, t = 1, \dots, T$

■ Significant improvements obtained by:

- use of “local” bound $\|f'(w)\|_2 \leq \gamma(w)$
- scaling of regressors w to adapt to data

Set Membership approach

- All information (prior and data) are summarized in the Feasible Systems Set:

$$FSS^T = \left\{ f \in \mathcal{F}(\gamma) : |\tilde{y}^t - f(\tilde{w}^t)| \leq \varepsilon^t + \gamma \delta^t, \quad t = 1, \dots, T \right\}$$

- FSS^T is the set of all systems $\in \mathcal{F}(\gamma)$ that could have generated the data
- Inference algorithm Φ maps all information into estimated inference:

$$\hat{I} = \Phi(FSS^T) \simeq I(f^o, w^T)$$

Set Membership approach

Prior assumptions validation

- Prior assumptions are **invalidated** by data if FSS^T is empty
- Prior assumptions are considered **validated** if $FSS^T \neq \emptyset$
- The fact that the priors are validated by using the present data does not exclude that they may be invalidated by future data

(Popper, "Conjectures and Refutations: the Growth of Scientific Knowledge", 1969)

Set Membership approach

Prior assumptions validation

■ Define:

$$\bar{f}(w) = \min_{t=1, \dots, T-1} (\bar{h}^t + \gamma \|w - \tilde{w}^t\|_2)$$
$$\underline{f}(w) = \max_{t=1, \dots, T-1} (\underline{h}^t - \gamma \|w - \tilde{w}^t\|_2)$$
$$\bar{h}^t = \tilde{y}^{t+1} + \varepsilon^t + \gamma \delta^t, \quad \underline{h}^t = \tilde{y}^{t+1} - \varepsilon^t - \gamma \delta^t$$

Theorem:

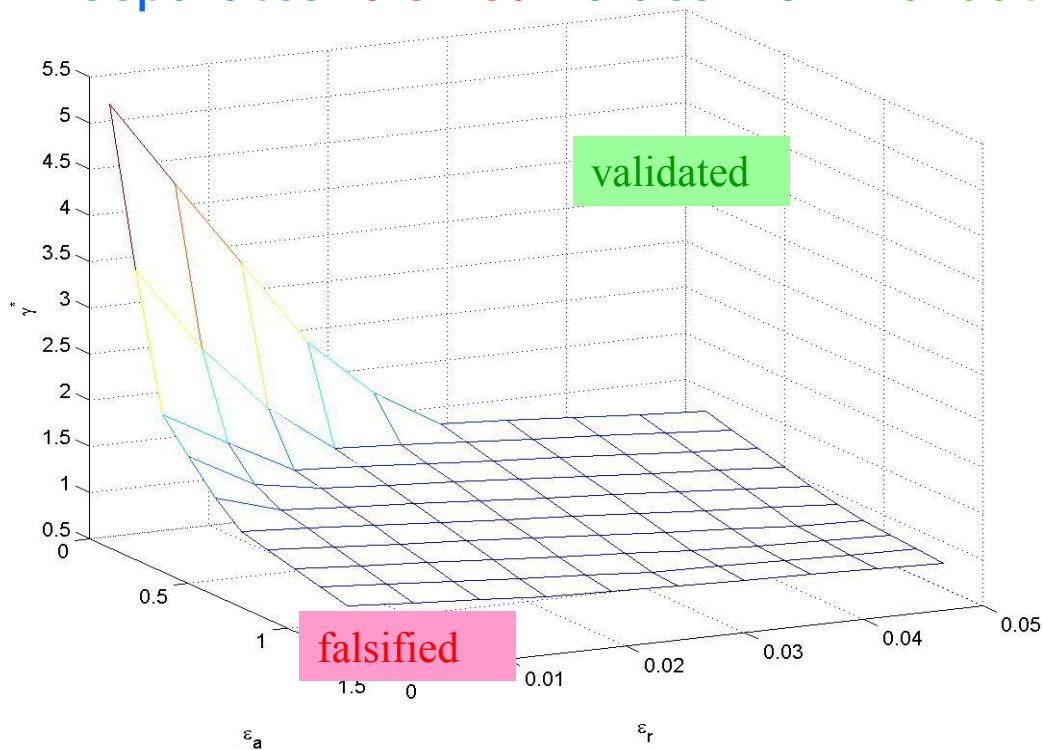
Conditions for assumptions to be validated are:

- necessary: $\bar{f}(\tilde{w}^t) \geq \underline{h}^t, t = 1, \dots, T$
- sufficient: $\bar{f}(\tilde{w}^t) > \underline{h}^t, t = 1, \dots, T$

Set Membership approach

Prior assumptions validation

- In space (γ, ε) the surface $\gamma^*(\varepsilon) = \inf_{FSS^T \neq \emptyset} \gamma$ separates falsified values from validated ones



Used for the choice of γ, ε values

Set Membership approach

Error and optimality concepts

- (Local) Inference error:

$$E(\hat{I}) = E[\Phi(FSS^T)] = \sup_{f \in FSS^T} \sup_{|w^T - \tilde{w}^T| \leq \varepsilon^T + \gamma \delta^T} \|\Phi(FSS^T) - I(f, w^T)\|$$

- An algorithm Φ^* is optimal if:

$$E[\Phi^*(FSS^T)] = \inf_{\Phi} E[\Phi(FSS^T)] = r \quad \forall FSS^T$$

➤ r : (local) radius of information

- An algorithm Φ^α is α -optimal if:

$$E[\Phi^\alpha(FSS^T)] \leq \alpha \inf_{\Phi} E[\Phi(FSS^T)] \quad \forall FSS^T$$

Set Membership approach

Inference \rightarrow **Identification: $I(f, w^T) = f$**

- Let $\| I(f, w^T) \| = \| f \|_p = \left[\int_W |f(w)|^p dw \right]^{1/p}$
- Define $f^c(w) = \frac{1}{2} [\underline{f}(w) + \bar{f}(w)]$

Theorem:

i) The identification algorithm $\Phi^c(FSS^T) = f^c$

is optimal for any L_p norm, $1 \leq p \leq \infty$

ii) The radius of information r is:

$$E[f^c] = r = \frac{1}{2} \| \bar{f} - \underline{f} \|_p$$

Set Membership approach

Inference \rightarrow **Prediction: $I(f, w^T) = f(w^T)$**

■ Let: $\|I(f, w^T)\| = |f(w^T)|$

■ Assume: $|d^t| \leq \varepsilon^t + \gamma \delta^t$

■ Let: $B_\delta(\tilde{w}^t) = \{w \in W : \|w - \tilde{w}^t\|_2 \leq \delta^t\}$

Set Membership approach

Inference \rightarrow **Prediction:** $I(f, w^T) = f(w^T)$

Theorem:

i) The prediction algorithm $\Phi^c(FSS^T) = f^c(\tilde{w}^T)$

is 2-optimal, with prediction error bounded by:

$$E\left[\Phi^c(FSS^T)\right] \leq \frac{1}{2}\left[\overline{f}(\tilde{w}^T) - \underline{f}(\tilde{w}^T)\right] + \gamma\delta^T$$

ii) If $B_\delta(\tilde{w}^T) \subset \underline{C}^T \cap \overline{C}^T$, then prediction $\hat{y}^{T+1} = f^c(\tilde{w}^T)$

is optimal and the radius of information is:

$$E\left[\Phi^c\right] = r = \frac{1}{2}\left[\overline{f}(\tilde{w}^T) - \underline{f}(\tilde{w}^T)\right] + \gamma\delta^T$$

Structured identification

- In the case of large dimension of regressor space it is often very hard to obtain satisfactory modeling accuracy.

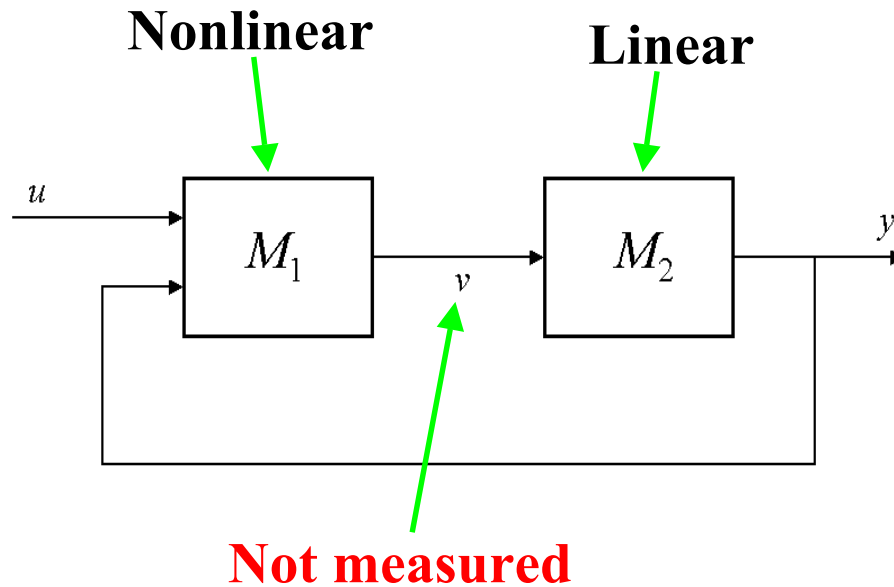


Structured (block-oriented) identification



- The high-dimensional problem is reduced to the identification of lower dimensional subsystems and to the estimation of their interactions

Structured identification



- Typical cases: Wiener, Hammerstein and Lur'e systems

Structured identification

Iterative identification algorithm:

- Initialisation: get an initial guess $M_2^{(0)}$ of M_2
- Step k:
 - 1) Compute $v^{(k)}$ such that $M_2^{(k-1)}[v^{(k)}]=y$
 - 2) Identify $M_1^{(k)}$ using u and y as inputs, $v^{(k)}$ as output
 - 3) Identify $M_2^{(k)}$ using $v^{(k)} = M_2^{(k)}[u, y]$ as input, y as output and return to step 1)

Key feature:

The identification error is non-increasing for increasing iteration.

Model quality evaluation

- The usual approach is to look for **model validity**
- **Model invalidity only** can be surely asserted, when the model does not explain the measured data



$$|\tilde{y}^t - y_M^t| > \textit{expected noise size}$$

- Infinitely **many not-invalidated models** can be derived
- Even more, infinitely **many models exactly explaining the data** can be derived





“overfitting” danger

Model quality evaluation

- Finding models exactly explaining the data

choose #r of basis functions = #T of measured data


$$L = \begin{bmatrix} \sigma_1(\tilde{w}_1) & \cdots & \sigma_T(\tilde{w}_1) \\ \vdots & \ddots & \vdots \\ \sigma_1(\tilde{w}_T) & \cdots & \sigma_T(\tilde{w}_T) \end{bmatrix} \leftarrow \text{invertible}$$


$$\hat{\mathcal{G}} = (L'L)^{-1} L'\tilde{Y} \quad \Rightarrow \quad Y_M = L\hat{\mathcal{G}} = L(L'L)^{-1} L'\tilde{Y} = \tilde{Y}$$

Model quality evaluation

Example:

$$\tilde{u}^1 = -2 \quad \tilde{u}^2 = 0.5 \quad \tilde{u}^3 = 0.8 \quad \tilde{u}^4 = -0.5 \quad \leftarrow \text{input}$$

$$\tilde{y}^1 = 0 \quad \tilde{y}^2 = 1 \quad \tilde{y}^3 = -8 \quad \tilde{y}^4 = 0.125 \quad \leftarrow \text{output}$$

$$M_1(\mathcal{G}) \Rightarrow y_{M1}^{t+1} = \mathcal{G}_1 u^t + \mathcal{G}_2 u^{t-1} \quad \leftarrow \text{candidate}$$

$$M_2(\mathcal{G}) \Rightarrow y_{M2}^{t+1} = \mathcal{G}_1 u^t + \mathcal{G}_2 (u^{t-1})^2 \quad \leftarrow \text{model structures}$$

$$M_3(\mathcal{G}) \Rightarrow y_{M3}^{t+1} = \mathcal{G}_1 u^t + \mathcal{G}_2 (u^{t-1})^3$$

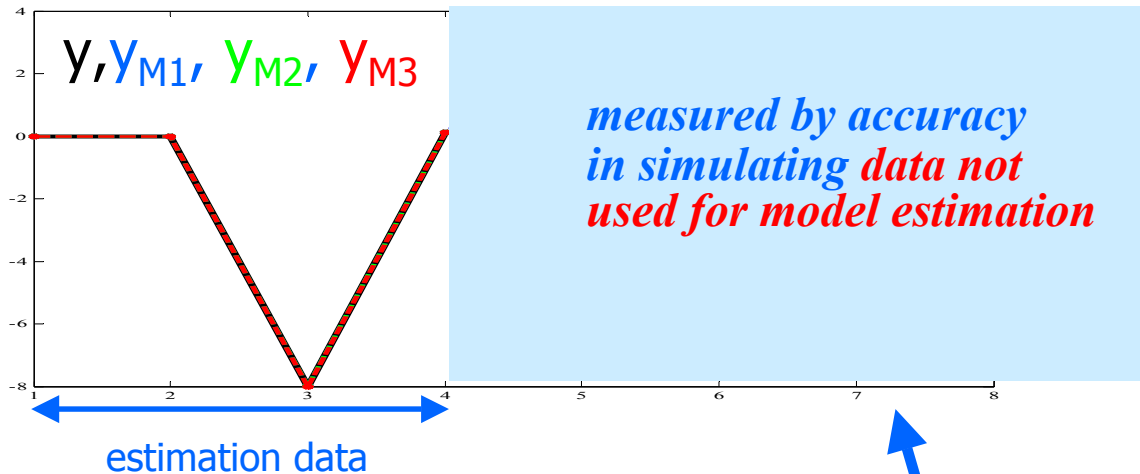
Model quality evaluation

Estimation of M_1, M_2, M_3

$$\begin{aligned} M_1(\mathcal{G}) \Rightarrow & \begin{array}{l} t=2 \rightarrow \\ t=3 \rightarrow \end{array} \begin{array}{c} \mathbf{Y} \\ \begin{bmatrix} -8 \\ 0.125 \end{bmatrix} \end{array} = \begin{array}{c} \mathbf{L} \\ \begin{bmatrix} 0.5 & -2 \\ 0.8 & 0.5 \end{bmatrix} \end{array} \begin{array}{c} \boldsymbol{\theta} \\ \begin{bmatrix} \mathcal{G}_1 \\ \mathcal{G}_2 \end{bmatrix} \end{array} \Rightarrow \begin{array}{c} \begin{bmatrix} \hat{\mathcal{G}}_1 \\ \hat{\mathcal{G}}_2 \end{bmatrix} \\ = L^{-1}Y = \begin{bmatrix} -2.03 \\ 3.49 \end{bmatrix} \end{array} \\ \\ M_2(\mathcal{G}) \Rightarrow & \begin{array}{l} t=2 \rightarrow \\ t=3 \rightarrow \end{array} \begin{array}{c} \begin{bmatrix} -8 \\ 0.125 \end{bmatrix} \end{array} = \begin{array}{c} \begin{bmatrix} 0.5 & -4 \\ 0.8 & 0.25 \end{bmatrix} \end{array} \begin{array}{c} \begin{bmatrix} \mathcal{G}_1 \\ \mathcal{G}_2 \end{bmatrix} \end{array} \Rightarrow \begin{array}{c} \begin{bmatrix} \hat{\mathcal{G}}_1 \\ \hat{\mathcal{G}}_2 \end{bmatrix} \\ = L^{-1}Y = \begin{bmatrix} 0.81 \\ -2.10 \end{bmatrix} \end{array} \\ \\ M_3(\mathcal{G}) \Rightarrow & \begin{array}{l} t=2 \rightarrow \\ t=3 \rightarrow \end{array} \begin{array}{c} \begin{bmatrix} -8 \\ 0.125 \end{bmatrix} \end{array} = \begin{array}{c} \begin{bmatrix} 0.5 & -8 \\ 0.8 & 0.125 \end{bmatrix} \end{array} \begin{array}{c} \begin{bmatrix} \mathcal{G}_1 \\ \mathcal{G}_2 \end{bmatrix} \end{array} \Rightarrow \begin{array}{c} \begin{bmatrix} \hat{\mathcal{G}}_1 \\ \hat{\mathcal{G}}_2 \end{bmatrix} \\ = L^{-1}Y = \begin{bmatrix} 0 \\ 1 \end{bmatrix} \end{array} \end{aligned}$$

Model quality evaluation

- All models M_1 , M_2 , M_3 explain exactly the given data y



- How to choose among them ?



choose the one with the best "predictive ability"

Model quality evaluation

- Several indexes have been proposed for estimating the predictive ability of models:

- $FPE = R(\hat{\mathcal{G}}) \frac{T+n}{T-n}$

T : number of data

n : number of parameters \mathcal{G}

- $AIC = \ln R(\hat{\mathcal{G}}) + \frac{2n}{T}$

$$R(\theta) = \frac{1}{T} [Y - L\theta]' [Y - L\theta]$$

- $BIC = \ln R(\hat{\mathcal{G}}) + \frac{n \ln T}{T}$

- They provide quite crude approximations, especially for nonlinear systems

- A simple but effective approach: **splitting of data**

- estimation data: estimate candidate models M_i , $i=1, \dots, m$
- calibration data: choose the best one among M_i

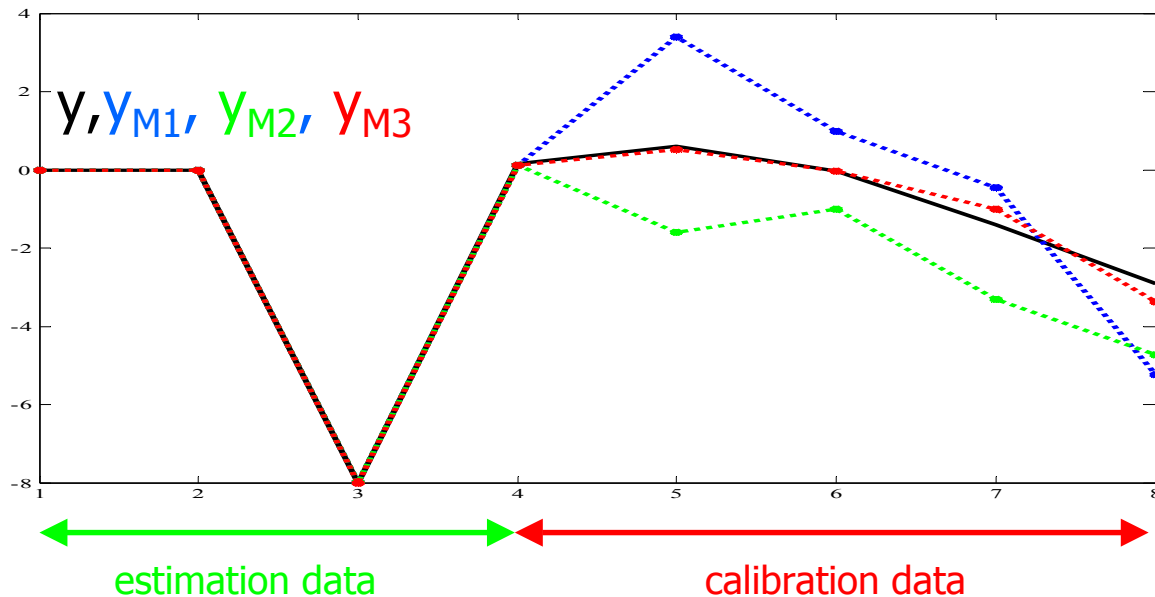
Model quality evaluation

- Best model among candidate ones M_i



minimum simulation error on the "calibration" data

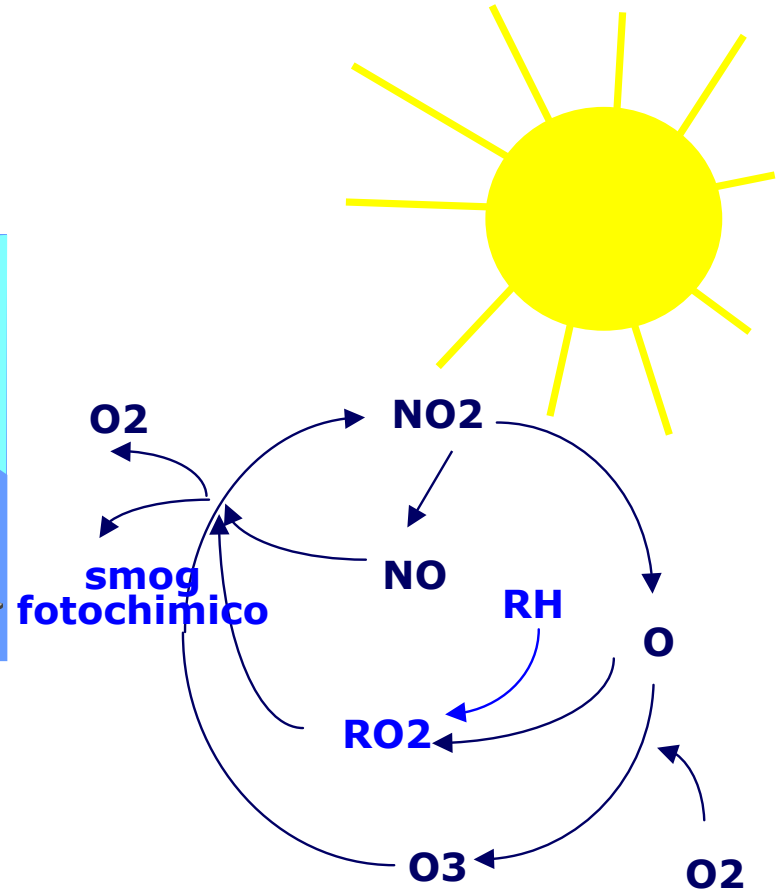
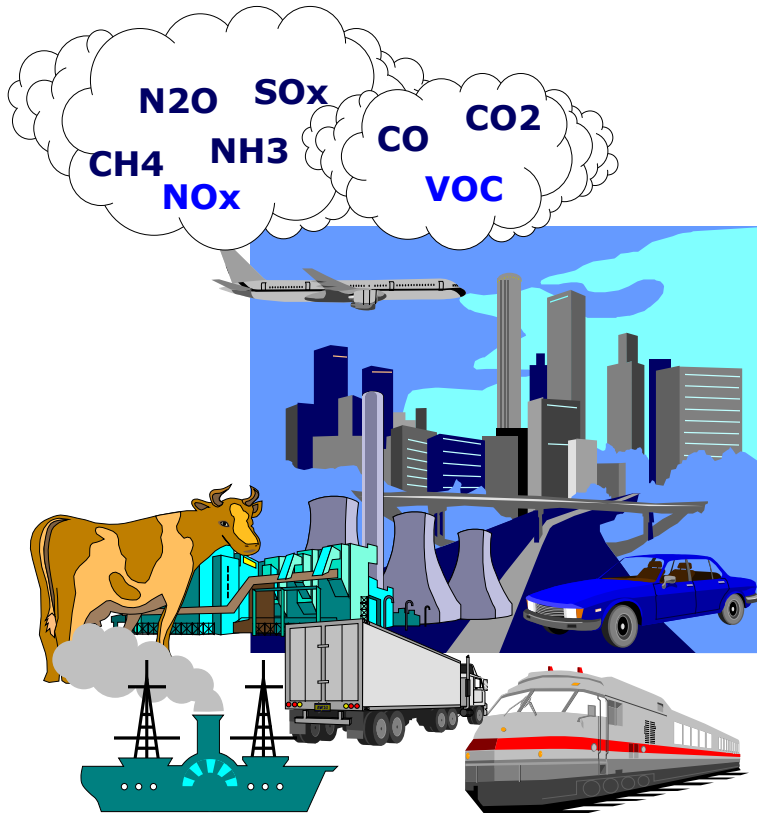
- Example: M_3 is the best one among M_1 , M_2 , M_3



Applications

- Prediction of atmospheric pollution
- Simulation of dam crest dynamics
- Identification of vehicles with controlled suspensions

Prediction of urban ozone peaks

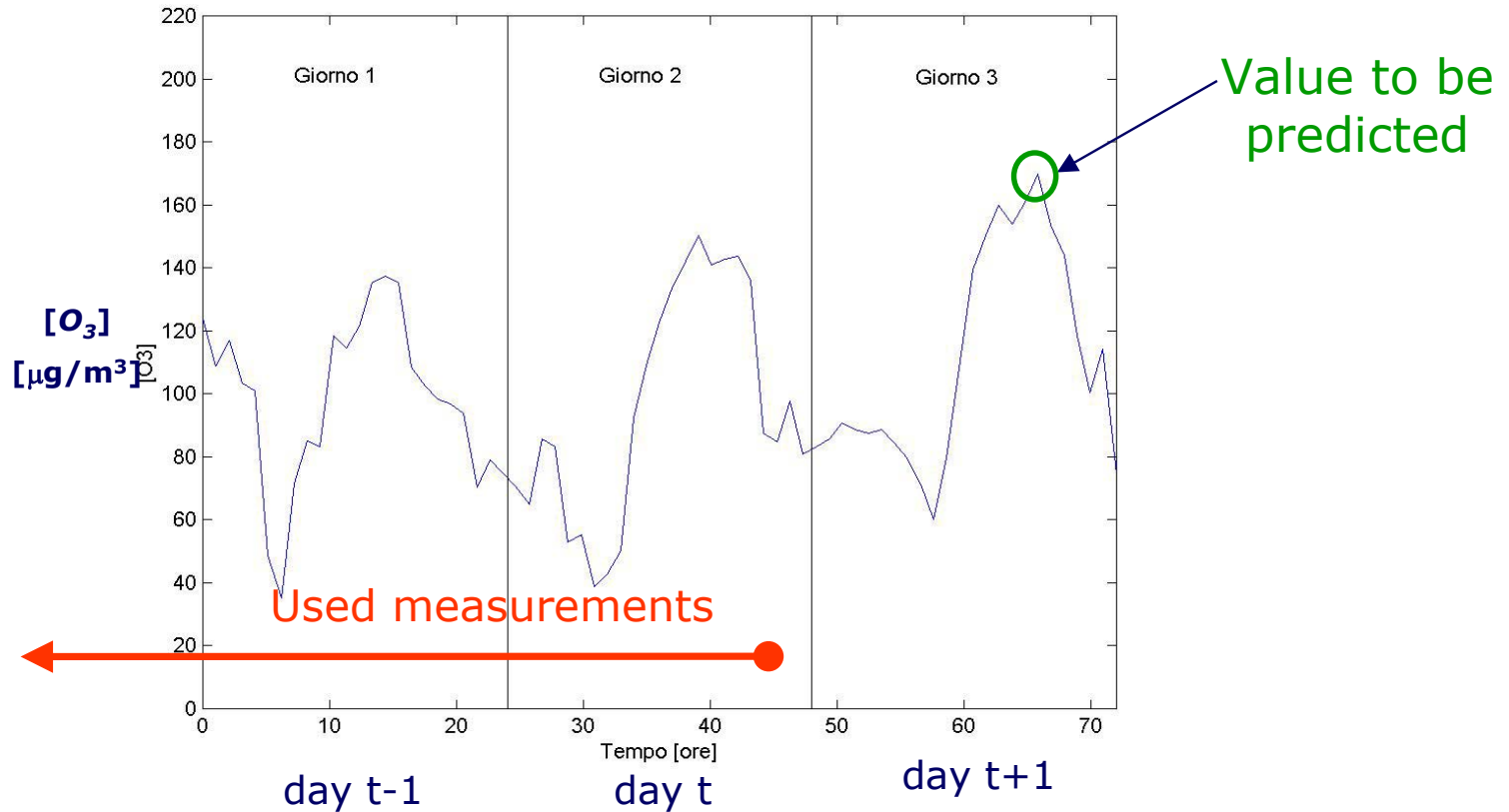


Prediction of urban ozone peaks

- Combustion processes and high solar radiation cause high tropospheric ozone concentrations
- Prediction of ozone concentrations is **important for authorities** in charge of pollution control and prevention
- Studies in the literature show that **physical models are not able to reliably forecast** the links between precursor emissions (No_x , VOC), meteorological conditions and ozone concentrations
 - Sillman “The relation between ozone, No_x and hydrocarbons”, Atmos. Environ., 1999
 - Jenkin-Clemmitshaw “Ozone and other photochemical pollutants: chemical processes governing their formation”, Atmos. Environ., 1999

Prediction of urban ozone peaks

typical data at Broletto (Bs)



Prediction of urban ozone peaks

- Structure of used models:

$$y^{t+1} = f^o(w^t)$$

$$w^t = [y^t \ u_1^t \ u_2^t \ u_3^t \ u_4^t]$$

- y^t : max O₃ concentration at day t
- u_1^t : mean NO₂ concentration at 4-8 pm of day t
- u_2^t : mean O₃ concentration at 4-8 pm of day t
- u_3^t : max temperature at day t
- u_4^t : forecast of max temperature at day t+1

Prediction of urban ozone peaks

- Prediction methods tested:

- **PERS:** $y^{t+1} = y^t$

- **ARCX:** periodic ARX

- **NN:** sigmoidal neural net

- **NF:** neuro-fuzzy

- **NSM:** nonlinear set membership

- Hourly data measured at Brescia center:

- **1995-1998:** estimation data set

- **1999:** calibration data set

- **2000-2001:** testing data set

Prediction of urban ozone peaks

Indexes measuring the ability to predict concentrations exceeding a given threshold:

	observed		total
predicted	yes	no	
yes	a	f - a	f
no	m - a	$N + a - m - f$	N - f
total	m	N - m	N

- ✓ fraction of Correct Predictions: **CP=(a/m)%**
- ✓ fraction of False Alarms: **FA=(1-a/f)%**
- ✓ Success index: **SI=[(a/m)+((N+a-m-f)/(N-m))-1]%**

European Environmental Agency, Tech. Report 9, 1998

Prediction of urban ozone peaks

Calibration data set: m=63 exceeded thresholds

	PERS	ARCX	NN	NF	NSM
CP	65.1	61.9	69.8	63.5	71
FA	33.9	25	27.9	25.9	27.4
SI	47.6	51.1	55.7	51.8	51.2

Testing data set: m=39 exceeded thresholds

	PERS	ARCX	NN	NF	NSM
CP	41.5	35.9	53.8	66.7	71.8
FA	57.5	51.7	40	44.7	44
SI	34.4	31.3	49.6	60.2	63.5

Model of Schlegeis Arch Dam

- Model to simulate the crest displacement of the dam as function of:
 - **water level**
 - **concrete temperature**
 - **air temperature**
- Daily data available in period 1992-2000
- Difficulties in deriving reliable physical models
- Models tested: ARX, NN, NSM

Model of Schlegeis Arch Dam

- Structure of used models:

$$y^{t+1} = f^o(w^t)$$

$$w^t = [y^t \ y^{t-1} \ u_1^{t+1} \ u_1^t \ u_1^{t-1} \ u_2^{t+1} \ u_2^t \ u_3^{t+1} \ u_3^t]$$

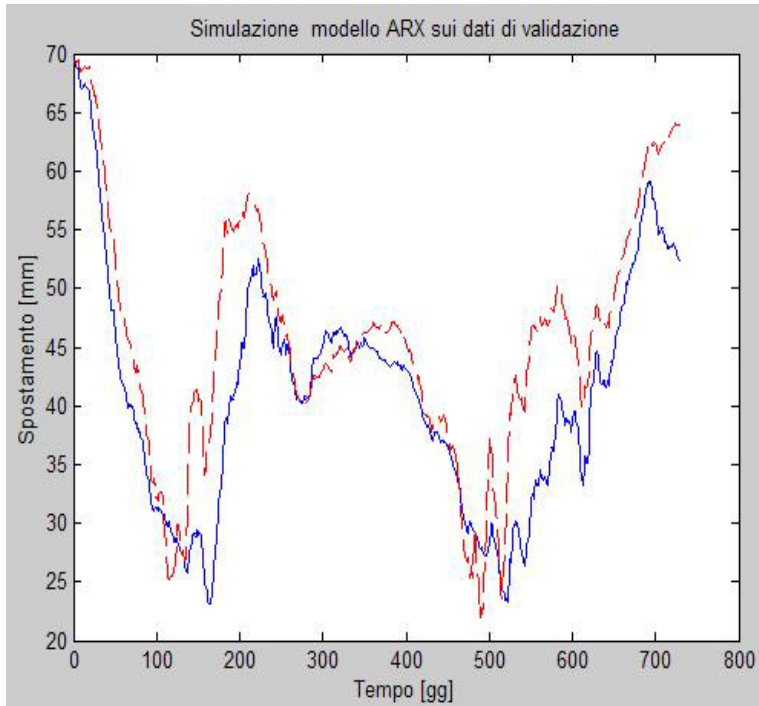
- y^t : crest displacement at day t
- u_1^t : water level at day t
- u_2^t : concrete temperature at day t
- u_3^t : mean air temperature at day t

- Daily data:

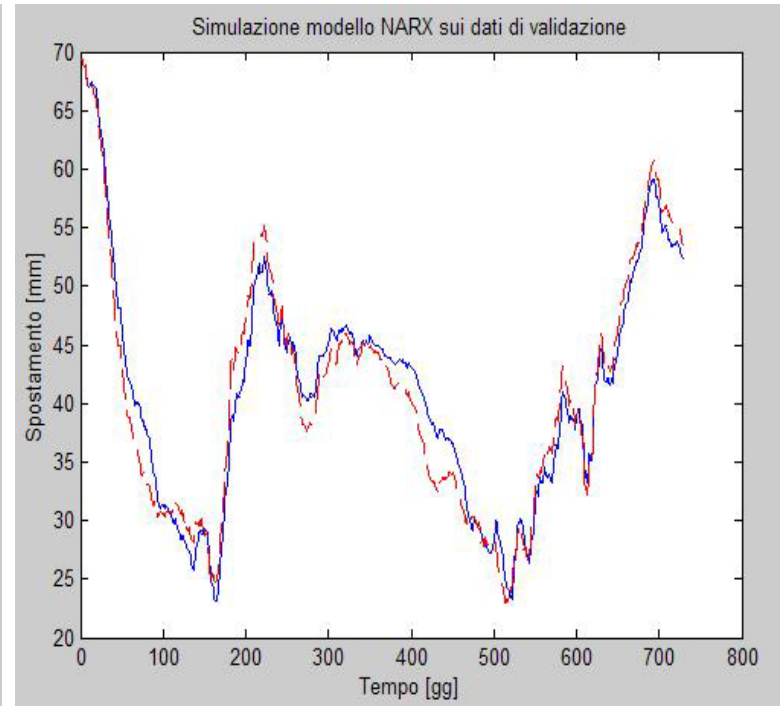
- **1992-1996**: estimation data set
- **1997-1998**: calibration data set
- **1999-2000**: testing data set

Model of Schlegeis Arch Dam

- Simulation results on the testing data set:



ARX model



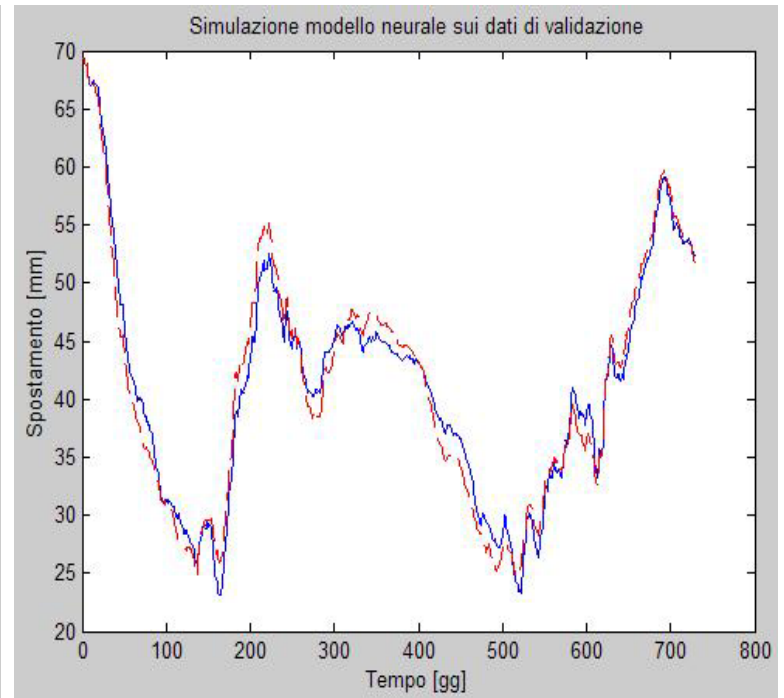
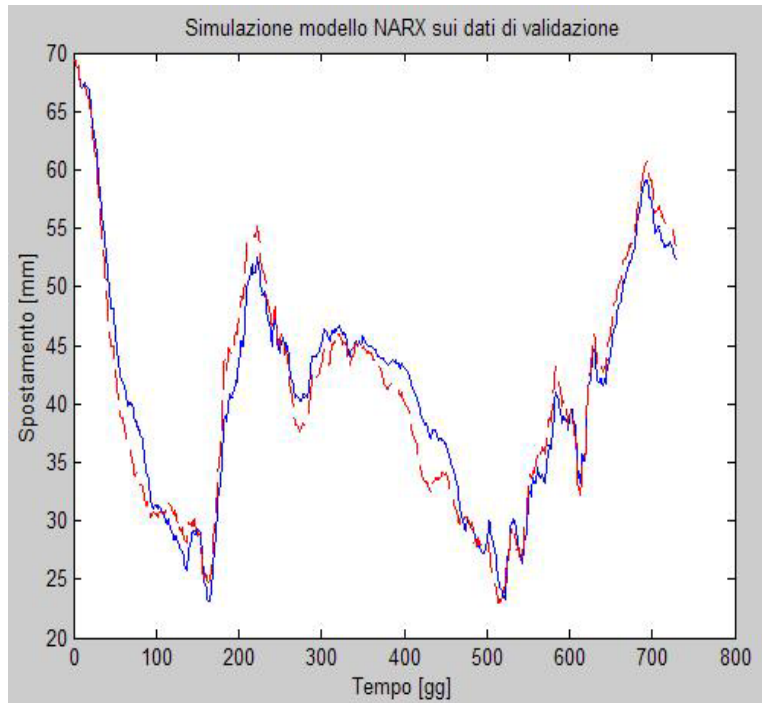
NN model

— experimental data

- - - model

Model of Schlegeis Arch Dam

- Simulation results on the testing data set:



NN model

— experimental data

NSM model

- - - model

Identification of vehicles with controlled suspensions

GOAL: Derive a model for simulation of chassis and wheels accelerations as function of road profile and damper control

USE: Virtual design and tuning of Continuous Damping Control systems

Experimental setting

- C-segment prototype vehicle with controlled dampers and CDC-Skyhook (Continuous Damping Control system).



- Measurements are performed on a four-poster test bench of FIAT-Elasis Research Center.

Experimental setting

Road profiles:

- Random: random road.
- English Track: road with irregularly spaced holes and bumps.
- Short Back: impulse road.
- Motorway: level road.
- Pavé track: road with small amplitude irregularities.
- Drain well: negative impulse road.

Note: The road profiles are symmetric (left=right).

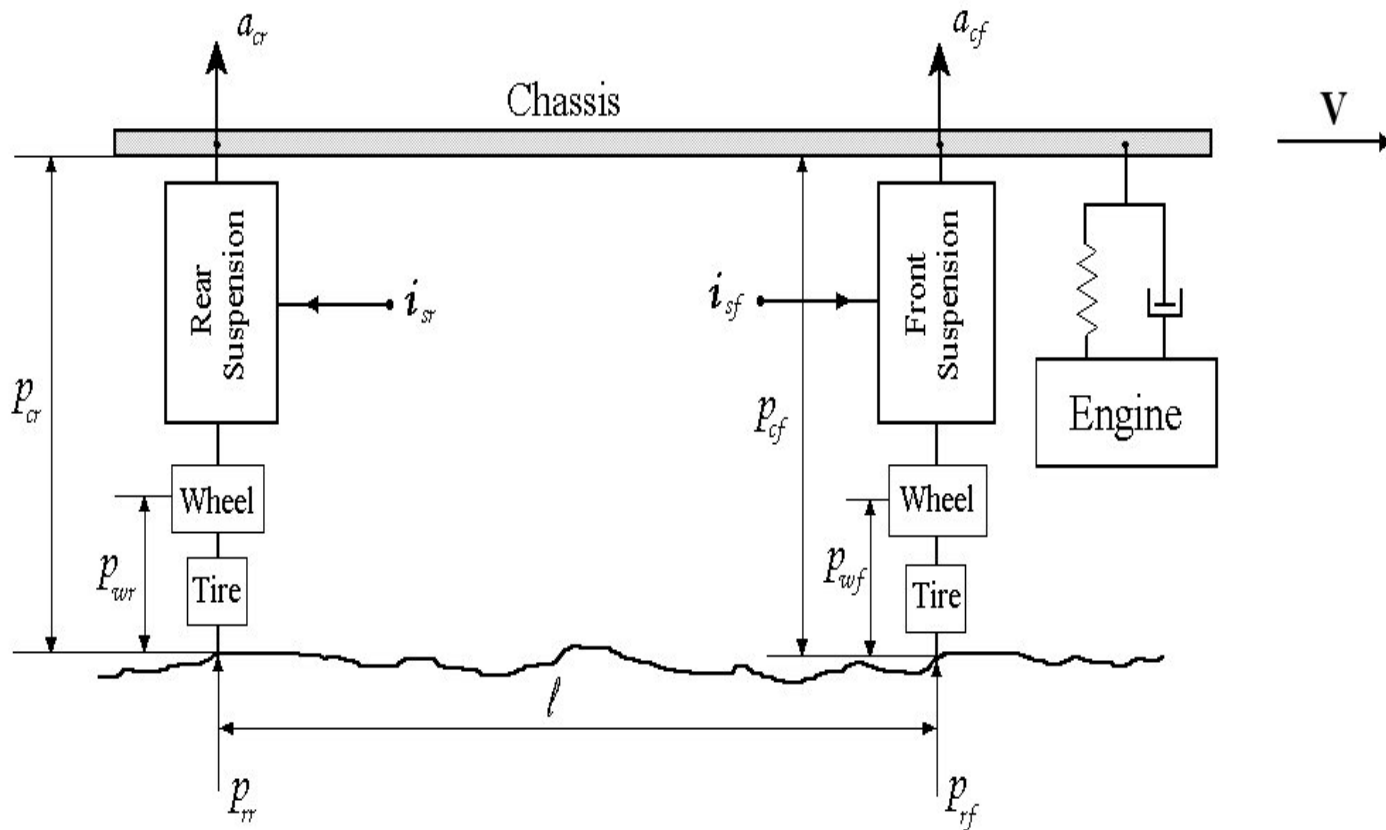
Experimental setting

Data set: 93184 data, collected with a sampling frequency of 512 Hz, partitioned as follows:

- Estimation data set: 0-5 seconds of each acquisition.
- Calibration data set: 5-7 seconds of each acquisition.
- Testing set: 7-14 seconds of each acquisition.

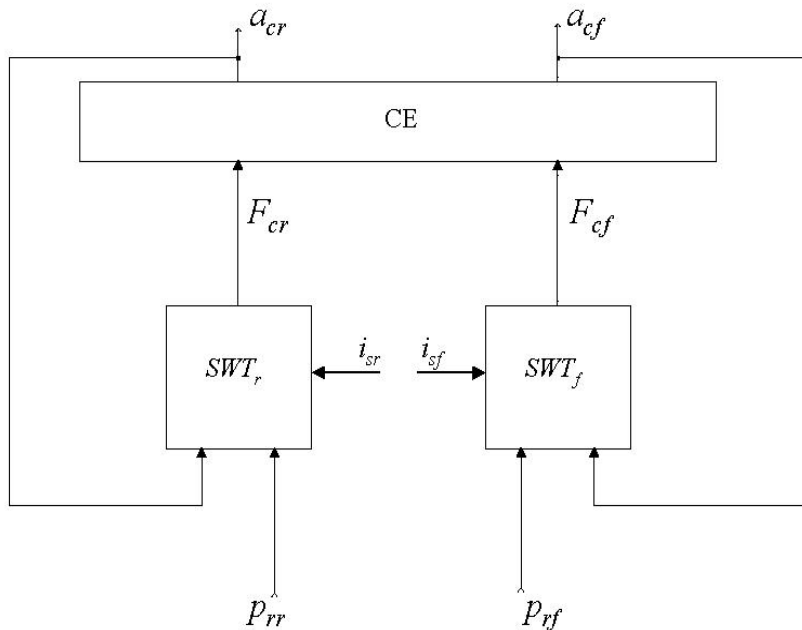
Structure of vehicles vertical dynamics

Since the road profiles are symmetric, a Half-car model has been considered:



Structured Identification of vehicles vertical dynamics

Structure decomposition:



- CE: chassis + engine
- SWT: suspension + wheel + tire

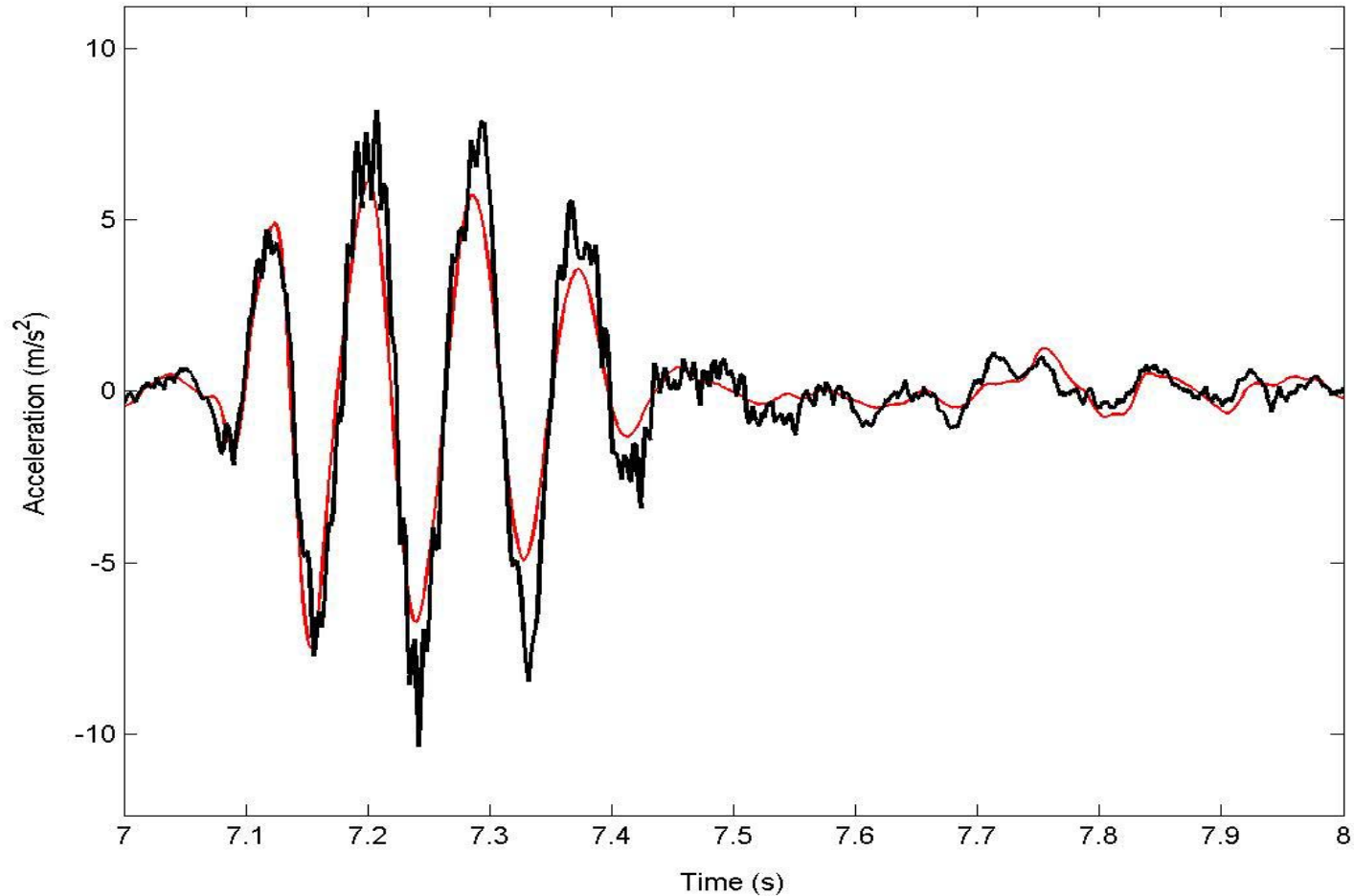
Measured variables:

- p_{rf} and p_{rr} : front and rear road profiles.
- i_{sf} and i_{sr} : control currents of front and rear suspensions.
- a_{cf} and a_{cr} : front and rear chassis vertical accelerations.

Note: F_{cf} and F_{cr} are not measured.

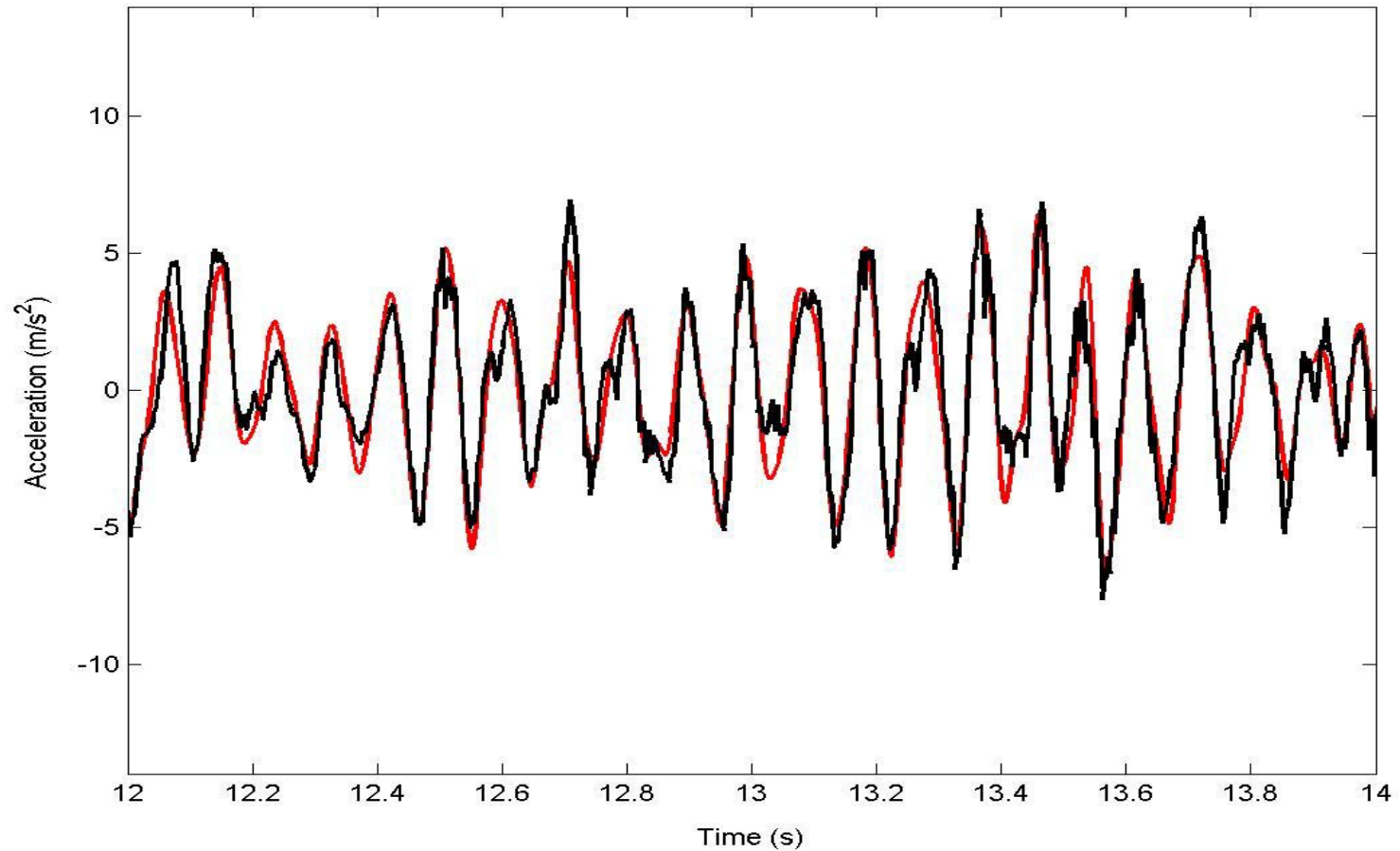
Results on testing set of NSM model

Front wheel acceleration: english track road
measurements, NSM model



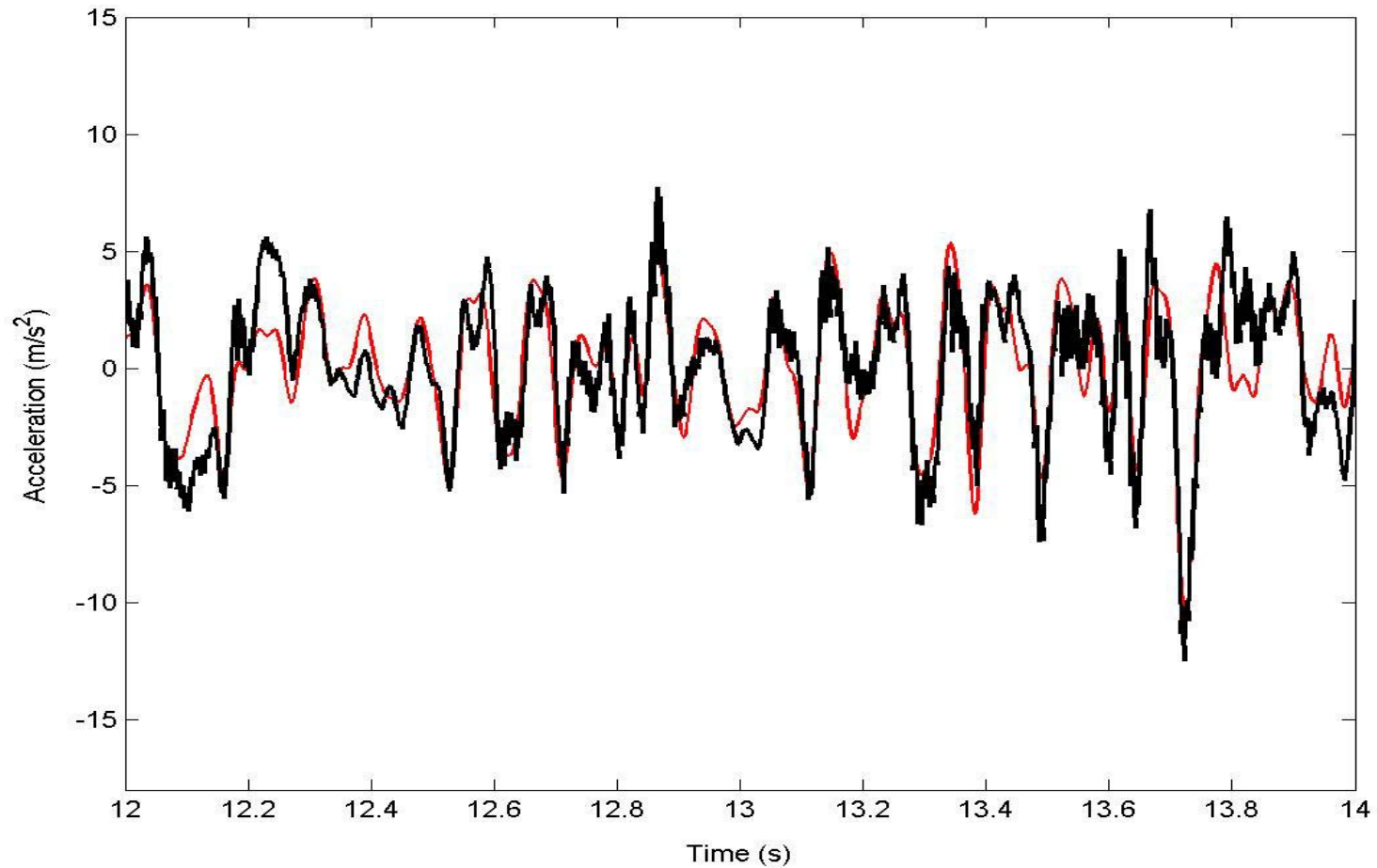
Results on testing set of NSM model

Chassis front accelerations: random road
measurements, NSM model



Results on testing set of NSM model

Chassis rear accelerations: random road
measurements, NSM model.



Comparison with physical model

Chassis front accelerations: random road
measurements, NSM model, physical model

