

# **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  $w^t$  :

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



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*       $\longrightarrow$        $I(f^o, w^T) = f^o(w^T)$

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

# 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:  $f^o \in F(\theta) = \left\{ f(w, \theta) = \sum_{i=1}^r \alpha_i \sigma_i(w, \beta_i) \right\}$

known lag values  $n_y, n_{u1}, n_{u2}, \dots$

- on noise: iid stochastic noise

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

- derived from physical laws

- $\sigma_i$ : "basis" function (polynomial, sigmoid,..)

- Parameters  $\theta$  are estimated by optimizing

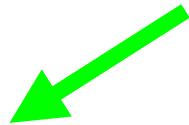
Least Squares (LS) or Max Likelihood (MS) functionals



# Statistical/parametric approach

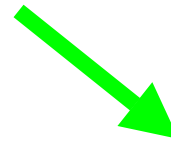
## Model structures

- 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

Polinomial, trigonometric, etc.



“Tunable” basis  
parametrization

Neural networks, wawelets , 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  $\sigma_i$ '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  $W \subset \mathcal{R}^n$  and  $\sigma_i$  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

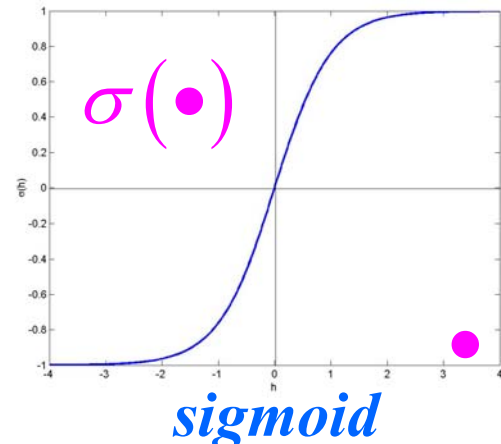
## Model structures: “tunable” basis

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

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

- 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

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

$$\theta^o = [\alpha_1^o \ \alpha_2^o \ \cdots \ \alpha_r^o \ \beta_1^o \ \beta_2^o \ \cdots \ \beta_r^o] \rightarrow \text{to be estimated}$$

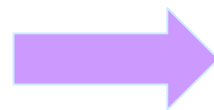
- Given  $T$  noise-corrupted measurements of  $y^t, w^t$ :

$$\tilde{y}^2 = f(\tilde{w}^1, \theta^o) + d^1$$

$$\tilde{y}^3 = f(\tilde{w}^2, \theta^o) + d^2$$

⋮

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

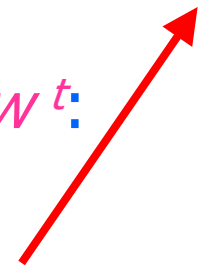


$$\tilde{Y} = F(\theta^o) + D$$

Measured  
output

Known  
function

Unknown  
residual



# 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  $\theta$  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  $\sigma_i$
- Number  $r$  of "basis"
- Number  $n$  of regressors

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

The number  $r$  of basis needed to obtain "accurate" approximation of  $f^o$  grows with the dimension  $n$  of regressor space



in the case of "fixed" basis: exponential growth

# 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  $\theta$  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**



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



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

is a 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:  $f^o \in F(\gamma) = \{f \in C^1 : \|f'(w)\|_2 \leq \gamma, \forall w \in W\}$   
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:

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

- $FSS^T$  is the set of all systems  $\in F(\gamma)$  that could have generated the data
- Inference algorithm  $\Phi$  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:

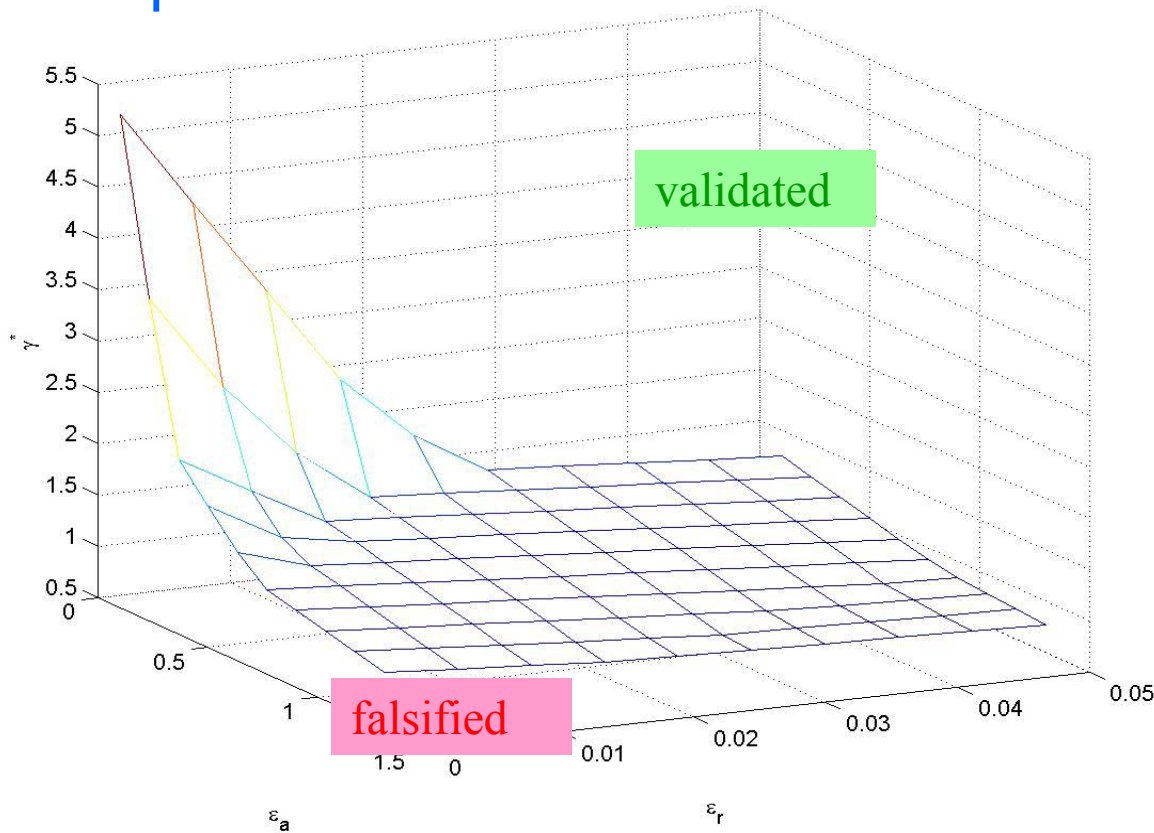
- necessary:  $\bar{f}(\tilde{w}^t) \geq \underline{h}^t, t = 1, \dots, T$
- sufficient:  $\bar{f}(\tilde{w}^t) > \underline{h}^t, t = 1, \dots, T$



# Set Membership approach

## Prior assumptions validation

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



Used for the  
choice of  $\gamma, \varepsilon$   
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  $\Phi^*$  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  $\Phi^\alpha$  is  $\alpha$ -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:

- The identification algorithm  $\Phi^c(FSS^T) = f^c$  is optimal for any  $L_p$  norm,  $1 \leq p \leq \infty$
- 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:

$$* \quad || I(f, w^T) || = | f(w^T) |$$

$$* \quad B_\delta(\tilde{w}^t) = \left\{ w \in W : \|w - \tilde{w}^t\|_2 \leq \delta^t \right\}$$

# 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:

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

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:

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

# Structured identification

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

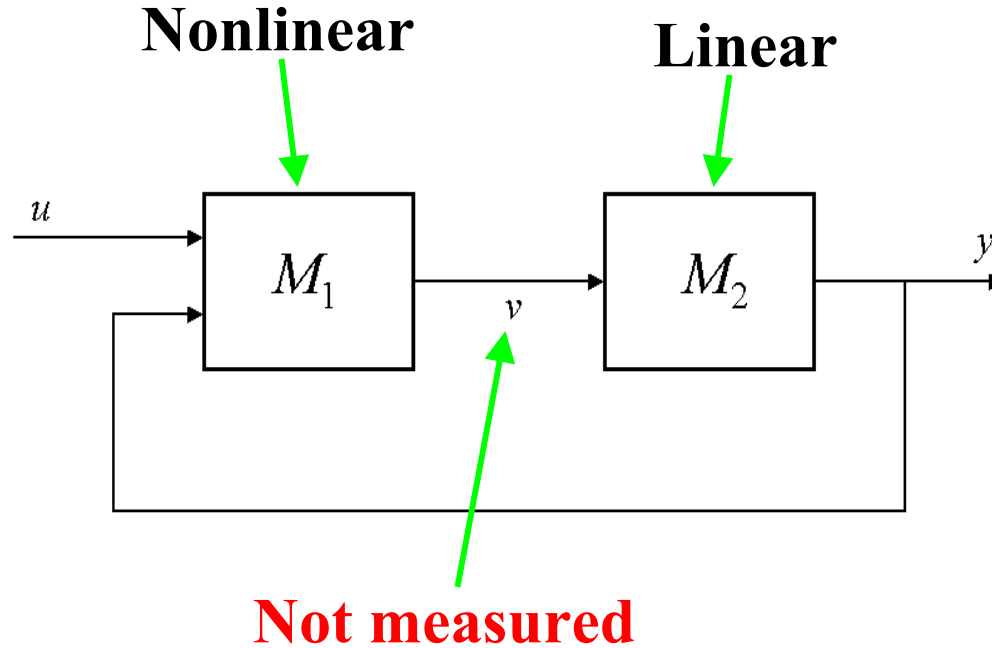


## Structured (block-oriented) identification



- 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


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

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

# Model quality evaluation

Example:

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

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

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

$$M_2(\mathcal{G}) \Rightarrow y_{M_2}^{t+1} = \mathcal{G}_1 u^t + \mathcal{G}_2 (u^{t-1})^2$$

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

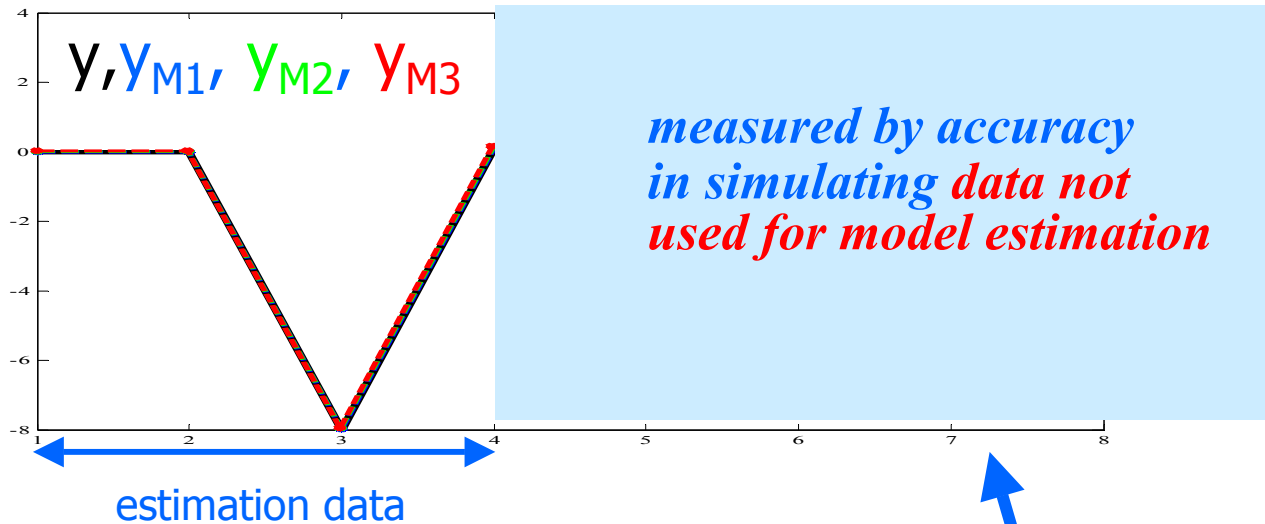
# Model quality evaluation

Estimation of  $M_1$ ,  $M_2$ ,  $M_3$

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

# 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

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

$n$ : number of parameters  $\mathcal{G}$

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

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

- 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  $M_i$

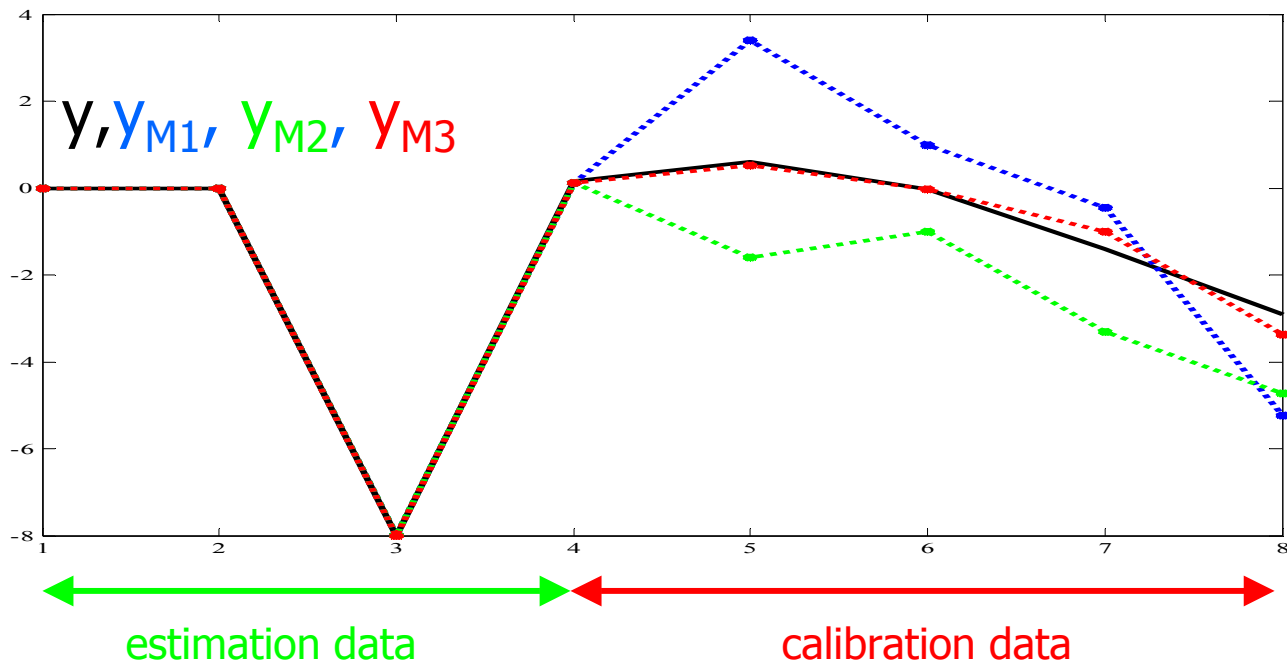
# Model quality evaluation

- Best model among candidate ones  $M_i$



minimum simulation error on the “calibration” data

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

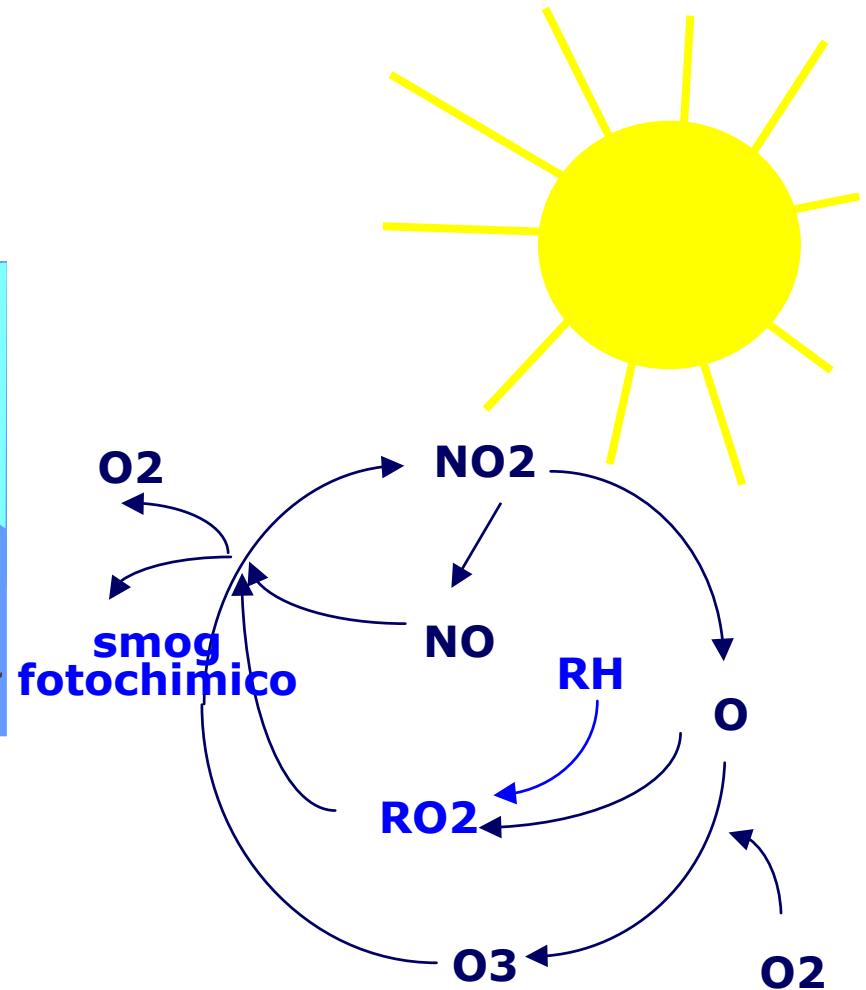
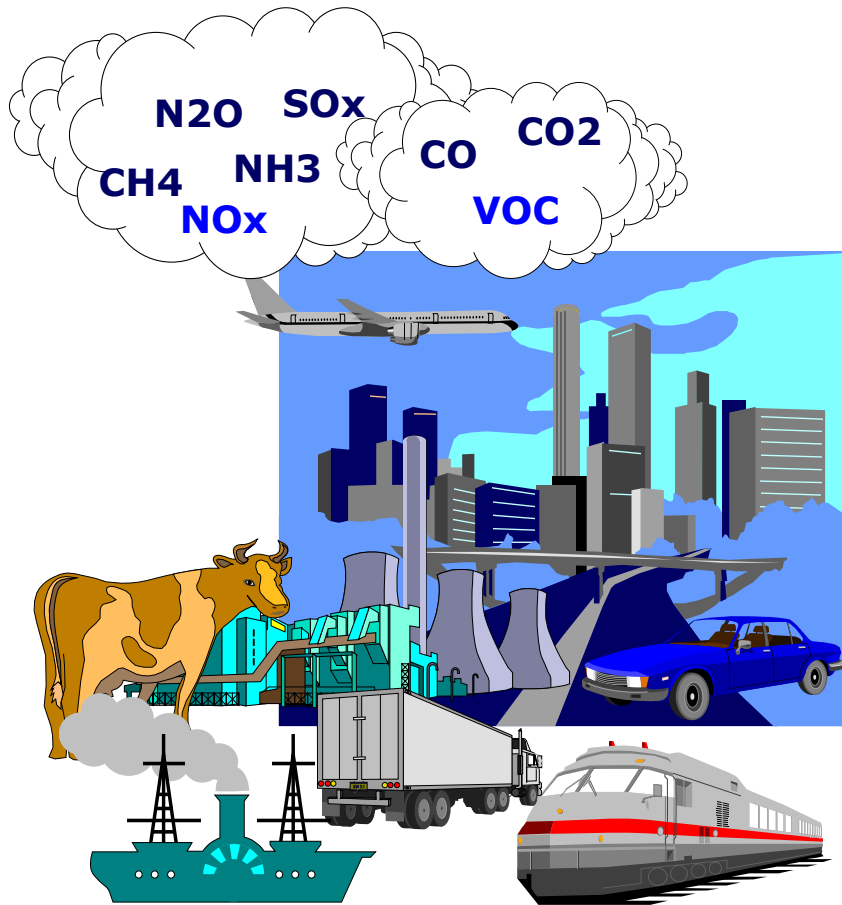


# Applications

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



# Prediction of urban ozone peaks

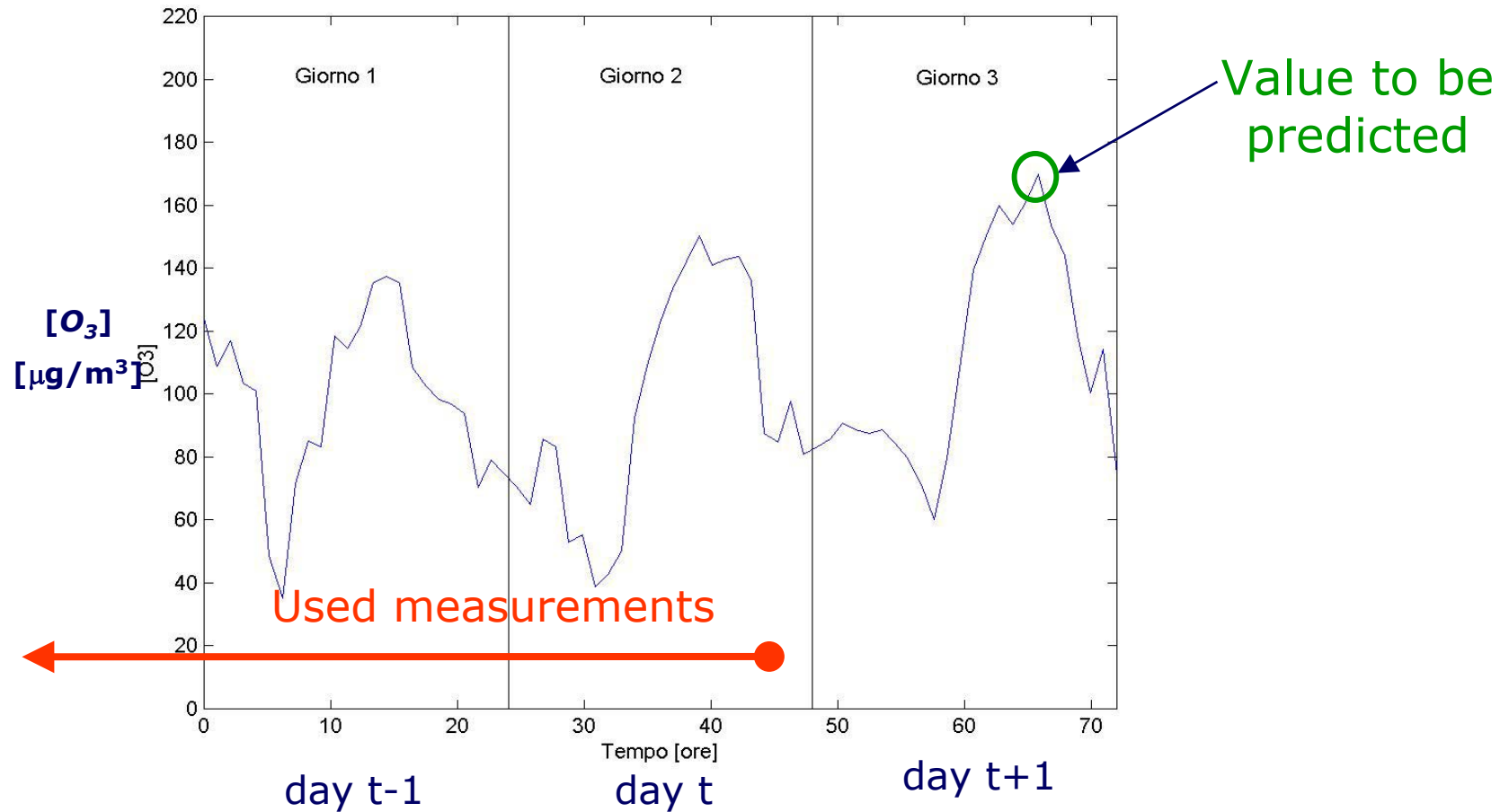


# Prediction of urban ozone peaks

- 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 ( $\text{No}_x$ , VOC), meteorological conditions and ozone concentrations
  - Sillman “The relation between ozone,  $\text{No}_x$  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 O<sub>3</sub> concentration at day t
- $u_1^t$ : mean NO<sub>2</sub> concentration at 4-8 pm of day t
- $u_2^t$ : mean O<sub>3</sub> 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:

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

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

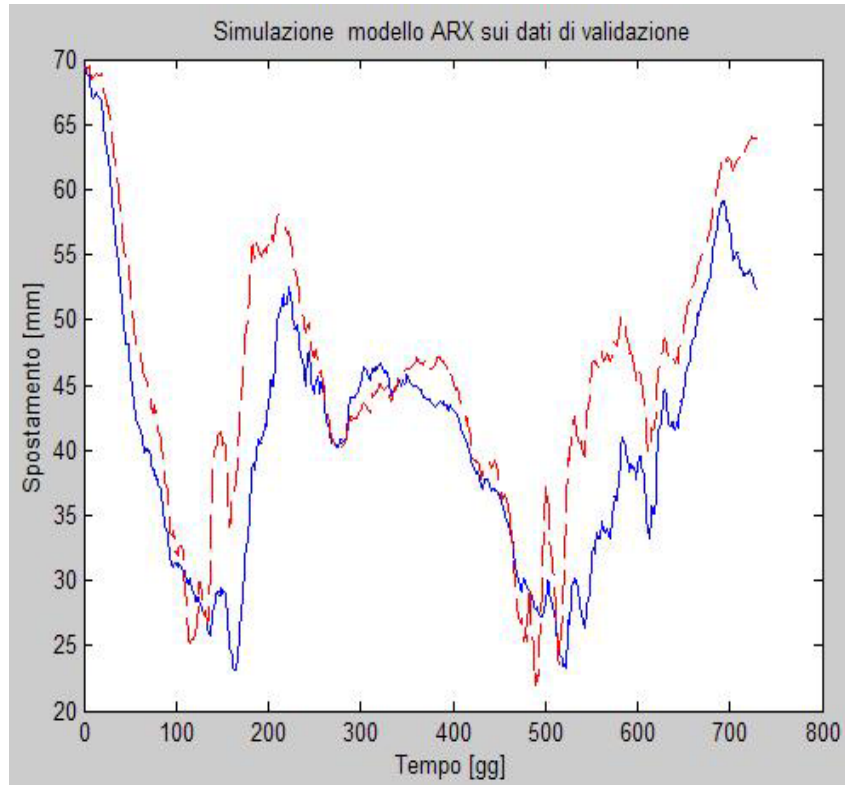
- $y^t$ : crest displacement at day t
- $u_1^t$ : water level at day t
- $u_2^t$ : concrete temperature at day t
- $u_3^t$ : mean air temperature at day t

- Daily data:

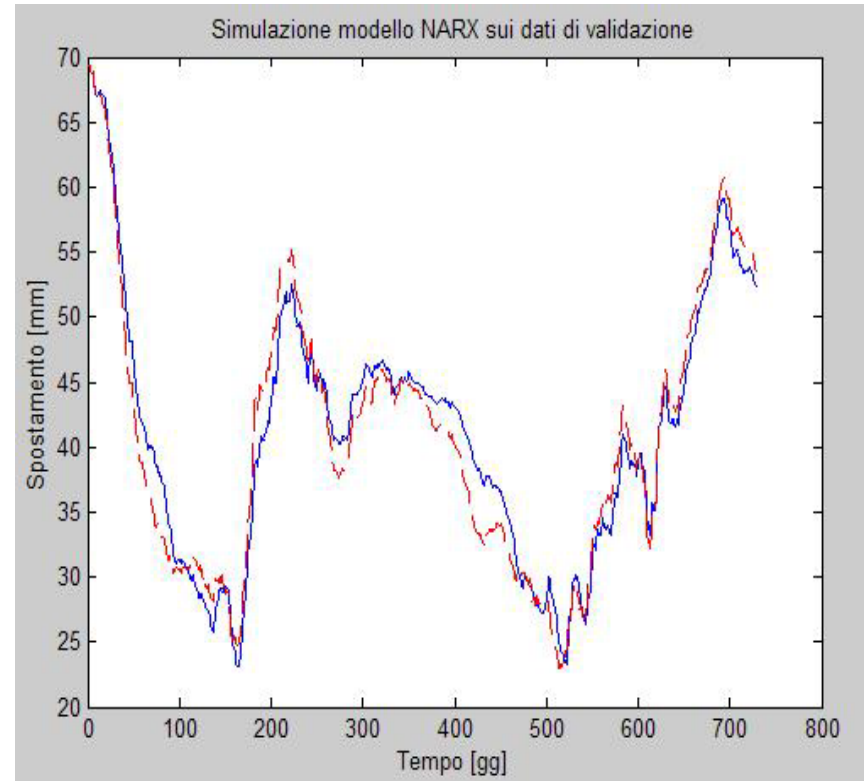
- **1992-1996**: estimation data set
- **1997-1998**: calibration data set
- **1999-2000**: testing data set

# Model of Schlegeis Arch Dam

- Simulation results on the testing data set:



ARX model



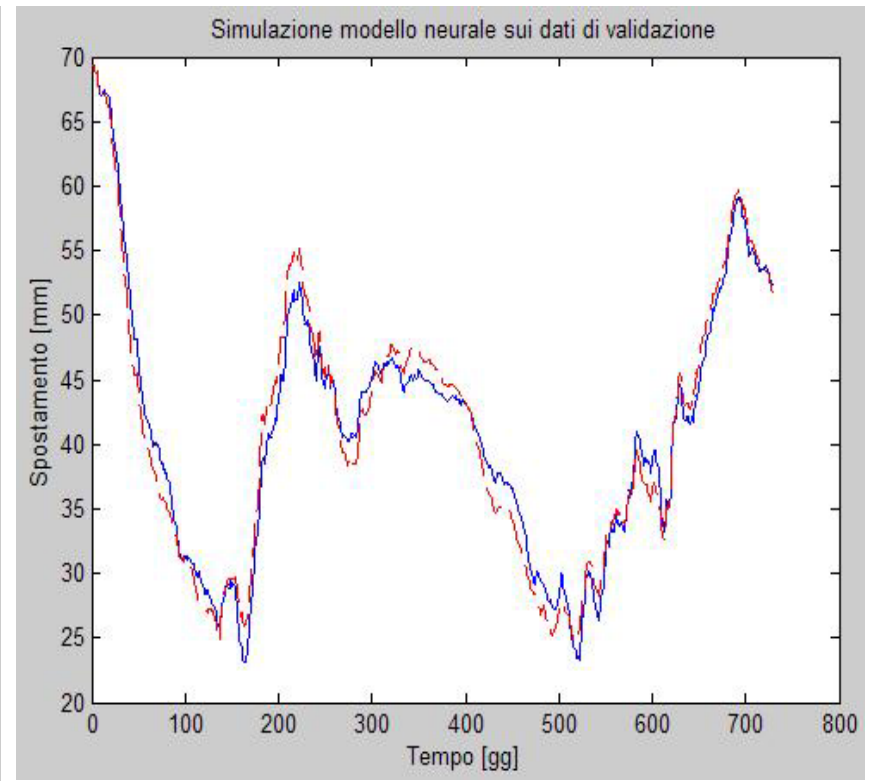
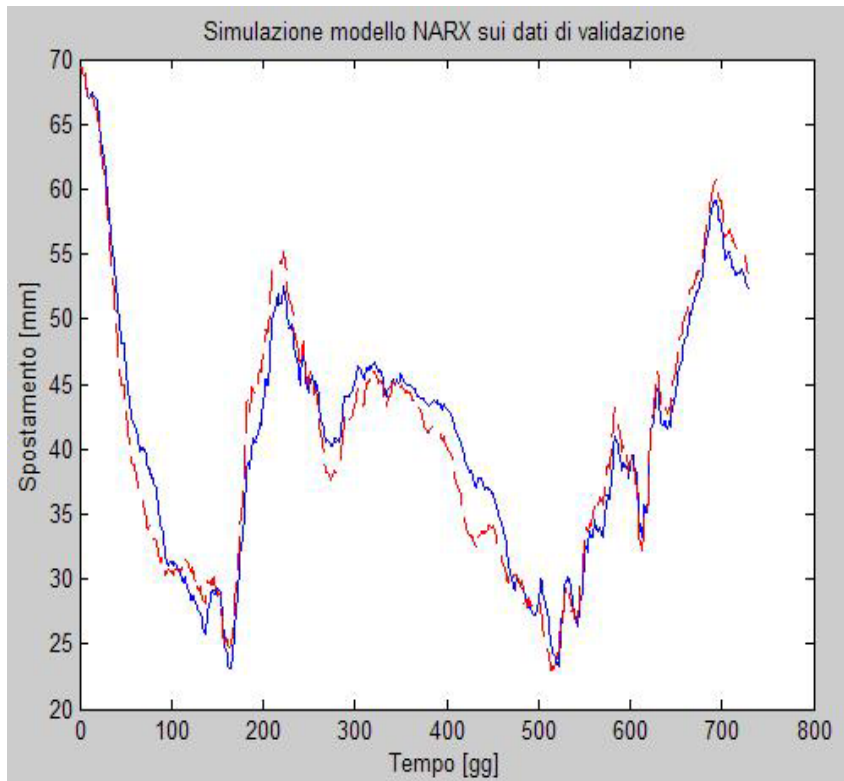
NN model

— 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).

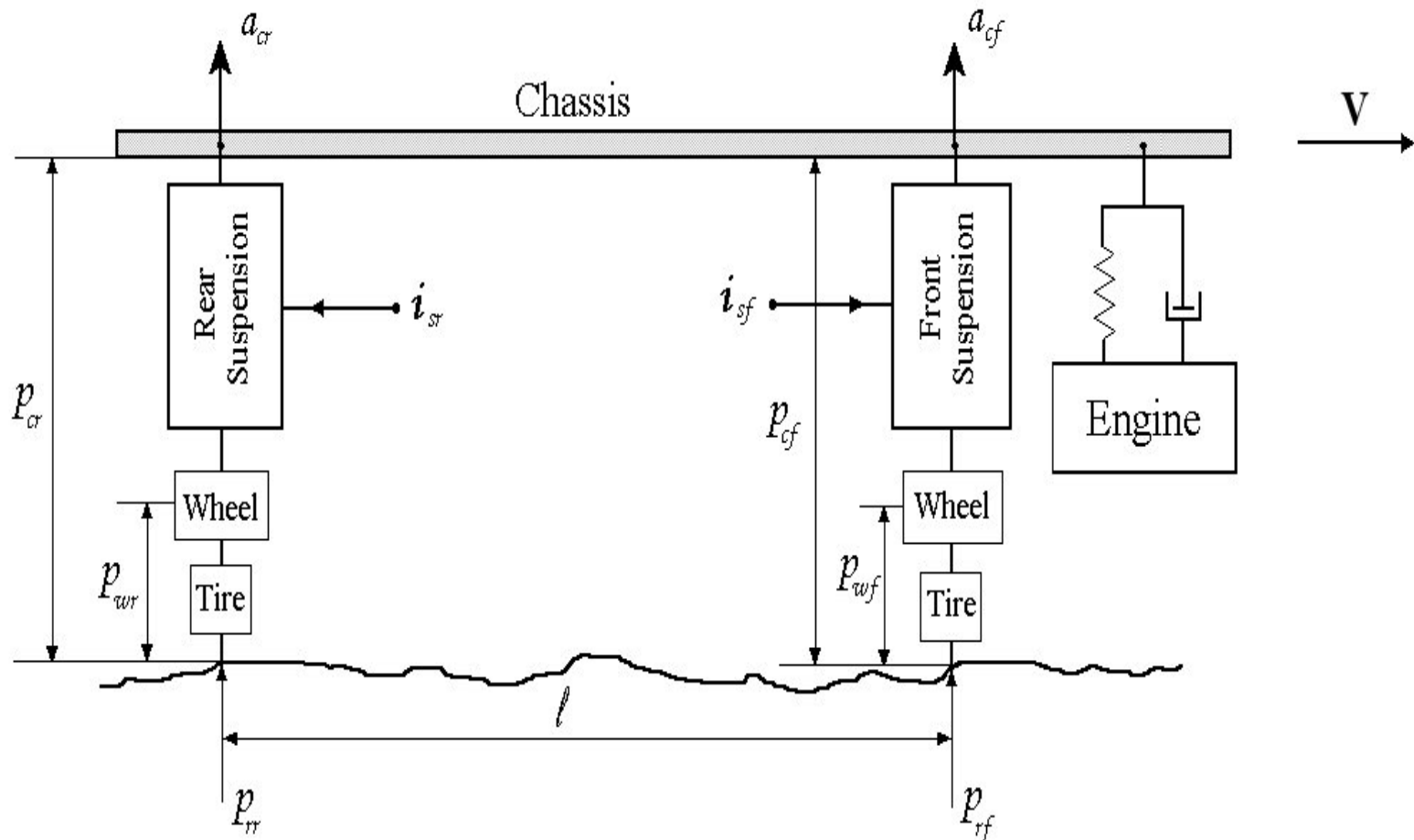
# Experimental setting

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

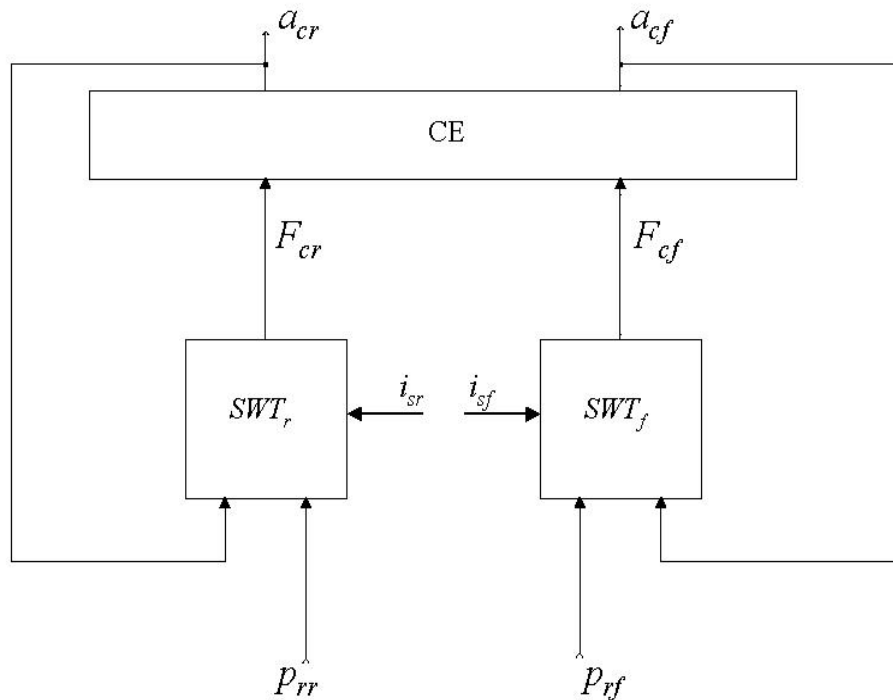
Since the road profiles are symmetric, a Half-car model has been considered:





# Structured Identification of vehicles vertical dynamics

Structure decomposition:



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

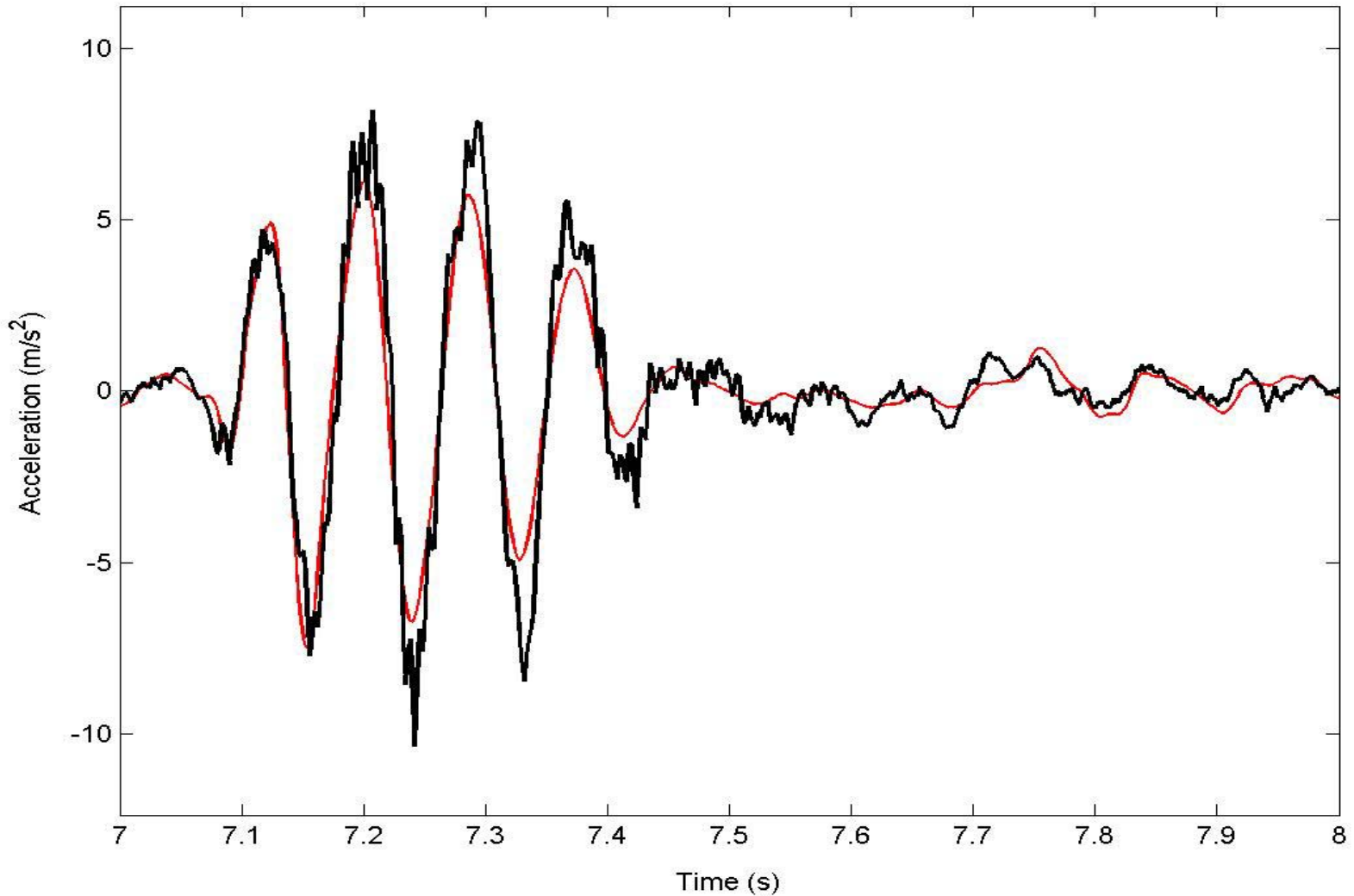
Measured variables:

- $p_{rf}$  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.

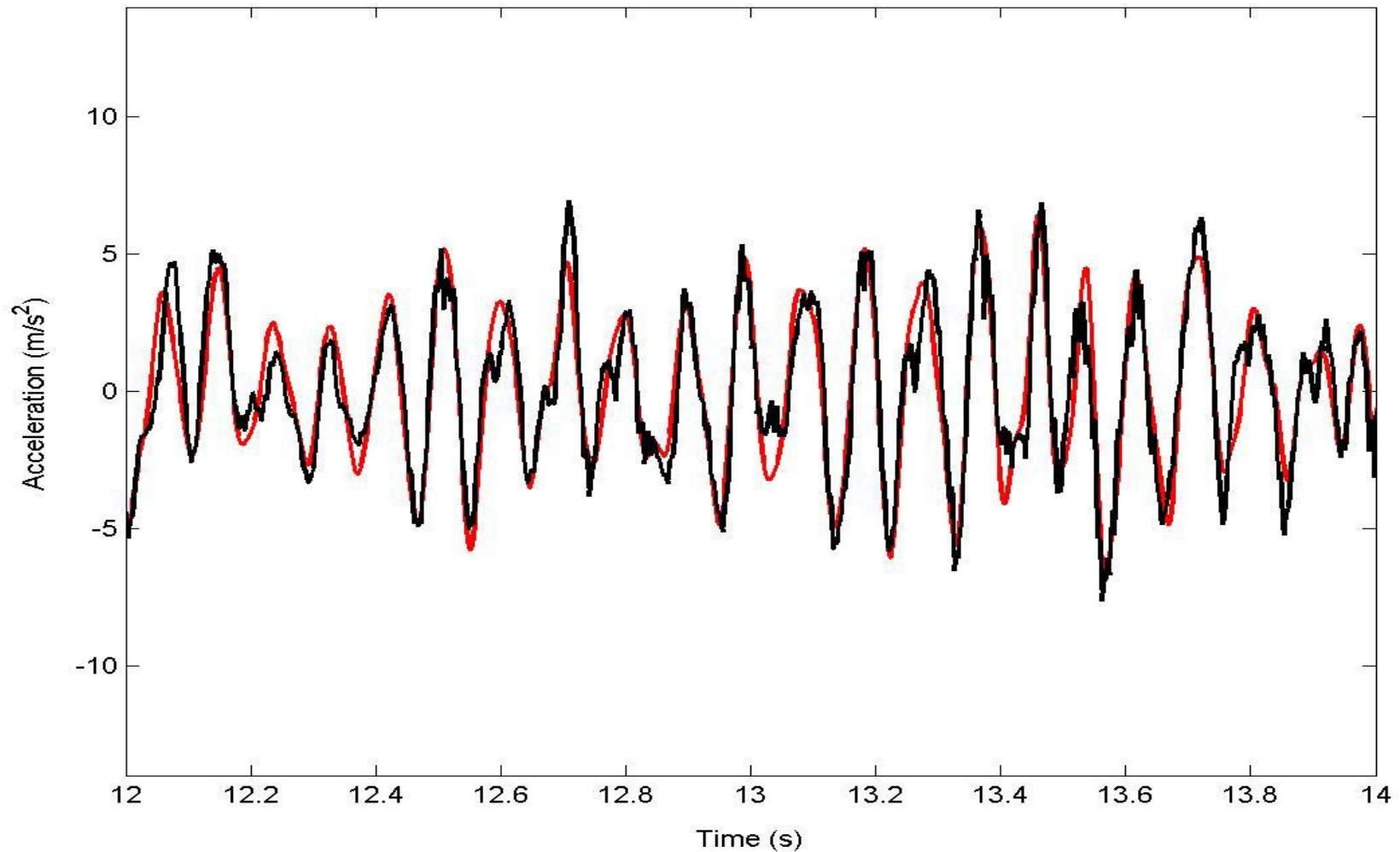
# Results on testing set of NSM model

Front wheel acceleration: english track road  
measurements, **NSM model**



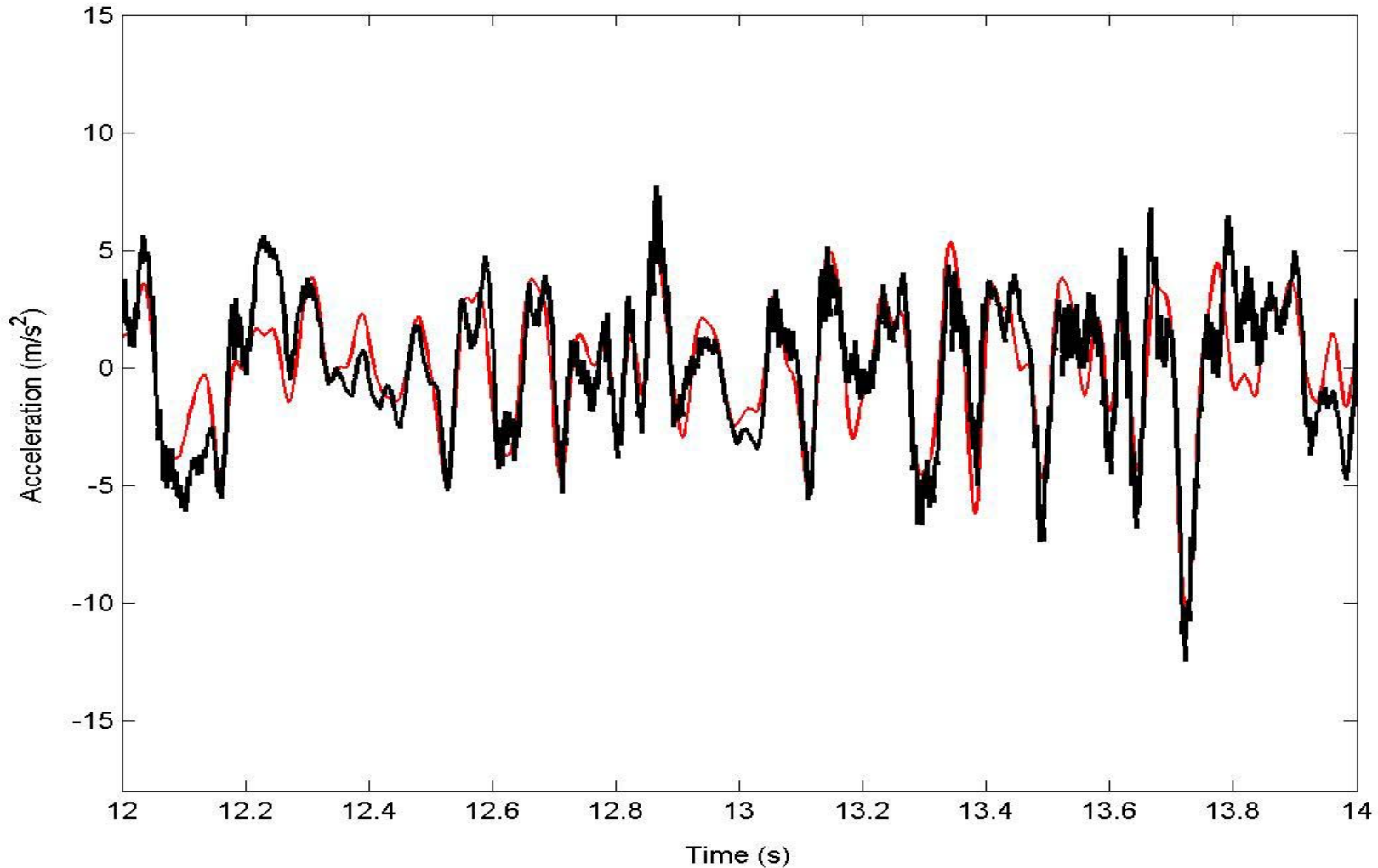
# Results on testing set of NSM model

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

