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Modelling and Parameter Estimation of Dynamic Systems

J.R. Raol, G. Girija and J. Singh

Modelling And Parameter Estimation Of Dynamic Systems

Rolf Isermann,Marco Münchhof

Modelling And Parameter Estimation Of Dynamic Systems:

Modelling and Parameter Estimation of Dynamic Systems J.R. Raol,G. Girija,J. Singh,2004-08-13 This book presents a detailed examination of the estimation techniques and modeling problems The theory is furnished with several illustrations and computer programs to promote better understanding of system modeling and parameter estimation **PARAMETER ESTIMATION IN DYNAMIC SYSTEMS.** David Burke Bartus,1987 solution of model equations **Identification of Dynamic Systems** Rolf Isermann,Marco Münchhof,2010-11-22 Precise dynamic models of processes are required for many applications ranging from control engineering to the natural sciences and economics Frequently such precise models cannot be derived using theoretical considerations alone Therefore they must be determined experimentally This book treats the determination of dynamic models based on measurements taken at the process which is known as system identification or process identification Both offline and online methods are presented i e methods that post process the measured data as well as methods that provide models during the measurement The book is theory oriented and application oriented and most methods covered have been used successfully in practical applications for many different processes Illustrative examples in this book with real measured data range from hydraulic and electric actuators up to combustion engines Real experimental data is also provided on the Springer webpage allowing readers to gather their first experience with the methods presented in this book Among others the book covers the following subjects determination of the non parametric frequency response fast Fourier transform correlation analysis parameter estimation with a focus on the method of Least Squares and modifications identification of time variant processes identification in closed loop identification of continuous time processes and subspace methods Some methods for nonlinear system identification are also considered such as the Extended Kalman filter and neural networks The different methods are compared by using a real three mass oscillator process a model of a drive train For many identification methods hints for the practical implementation and application are provided The book is intended to meet the needs of students and practicing engineers working in research and development design and manufacturing **Dynamic Systems Models** Josif A. Boguslavskiy,2016-03-22 This monograph is an exposition of a novel method for solving inverse problems a method of parameter estimation for time series data collected from simulations of real experiments These time series might be generated by measuring the dynamics of aircraft in flight by the function of a hidden Markov model used in bioinformatics or speech recognition or when analyzing the dynamics of asset pricing provided by the nonlinear models of financial mathematics Dynamic Systems Models demonstrates the use of algorithms based on polynomial approximation which have weaker requirements than already popular iterative methods Specifically they do not require a first approximation of a root vector and they allow non differentiable elements in the vector functions being approximated The text covers all the points necessary for the understanding and use of polynomial approximation from the mathematical fundamentals through algorithm development to the application of the method in for instance aeroplane flight dynamics or

biological sequence analysis The technical material is illustrated by the use of worked examples and methods for training the algorithms are included Dynamic Systems Models provides researchers in aerospatial engineering bioinformatics and financial mathematics as well as computer scientists interested in any of these fields with a reliable and effective numerical method for nonlinear estimation and solving boundary problems when carrying out control design It will also be of interest to academic researchers studying inverse problems and their solution *Parameter Estimation in Nonlinear Dynamic Systems* W. J. H. Stortelder,1998 **Dynamic Systems Biology Modeling and Simulation** Joseph DiStefano III,2015-01-10 Dynamic Systems Biology Modeling and Simuation consolidates and unifies classical and contemporary multiscale methodologies for mathematical modeling and computer simulation of dynamic biological systems from molecular cellular organ system on up to population levels The book pedagogy is developed as a well annotated systematic tutorial with clearly spelled out and unified nomenclature derived from the author s own modeling efforts publications and teaching over half a century Ambiguities in some concepts and tools are clarified and others are rendered more accessible and practical The latter include novel qualitative theory and methodologies for recognizing dynamical signatures in data using structural multicompartmental and network models and graph theory and analyzing structural and measurement data models for quantification feasibility The level is basic to intermediate with much emphasis on biomodeling from real biodata for use in real applications Introductory coverage of core mathematical concepts such as linear and nonlinear differential and difference equations Laplace transforms linear algebra probability statistics and stochastics topics The pertinent biology biochemistry biophysics or pharmacology for modeling are provided to support understanding the amalgam of math modeling with life sciences Strong emphasis on quantifying as well as building and analyzing biomodels includes methodology and computational tools for parameter identifiability and sensitivity analysis parameter estimation from real data model distinguishability and simplification and practical bioexperiment design and optimization Companion website provides solutions and program code for examples and exercises using Matlab Simulink VisSim SimBiology SAAMII AMIGO Copasi and SBML coded models A full set of PowerPoint slides are available from the author for teaching from his textbook He uses them to teach a 10 week quarter upper division course at UCLA which meets twice a week so there are 20 lectures They can easily be augmented or stretched for a 15 week semester course Importantly the slides are editable so they can be readily adapted to a lecturer s personal style and course content needs The lectures are based on excerpts from 12 of the first 13 chapters of DSBMS They are designed to highlight the key course material as a study guide and structure for students following the full text content The complete PowerPoint slide package 25 MB can be obtained by instructors or prospective instructors by emailing the author directly at joed cs ucla edu **Identification of Continuous-Time Systems** Allamaraju Subrahmanyam,Ganti Prasada Rao,2019-12-06 Models of dynamical systems are required for various purposes in the field of systems and control The models are handled either in discrete time DT or in continuous time CT Physical systems give rise to

models only in CT because they are based on physical laws which are invariably in CT In system identification indirect methods provide DT models which are then converted into CT Methods of directly identifying CT models are preferred to the indirect methods for various reasons The direct methods involve a primary stage of signal processing followed by a secondary stage of parameter estimation In the primary stage the measured signals are processed by a general linear dynamic operation computational or realized through prefilters to preserve the system parameters in their native CT form and the literature is rich on this aspect In this book Identification of Continuous Time Systems Linear and Robust Parameter Estimation Allamaraju Subrahmanyam and Ganti Prasada Rao consider CT system models that are linear in their unknown parameters and propose robust methods of estimation This book complements the existing literature on the identification of CT systems by enhancing the secondary stage through linear and robust estimation In this book the authors provide an overview of CT system identification consider Markov parameter models and time moment models as simple linear in parameters models for CT system identification bring them into mainstream model parameterization via basis functions present a methodology to robustify the recursive least squares algorithm for parameter estimation of linear regression models suggest a simple off line error quantification scheme to show that it is possible to quantify error even in the absence of informative priors and indicate some directions for further research This modest volume is intended to be a useful addition to the literature on identifying CT systems *Nonlinear System Identification — Input-Output Modeling Approach* Robert Haber,L. Keviczky,2012-12-22 The subject of the book is to present the modeling parameter estimation and other aspects of the identification of nonlinear dynamic systems The treatment is restricted to the input output modeling approach Because of the widespread usage of digital computers discrete time methods are preferred Time domain parameter estimation methods are dealt with in detail frequency domain and power spectrum procedures are described shortly The theory is presented from the engineering point of view and a large number of examples of case studies on the modeling and identifications of real processes illustrate the methods Almost all processes are nonlinear if they are considered not merely in a small vicinity of the working point To exploit industrial equipment as much as possible mathematical models are needed which describe the global nonlinear behavior of the process If the process is unknown or if the describing equations are too complex the structure and the parameters can be determined experimentally which is the task of identification The book is divided into seven chapters dealing with the following topics 1 Nonlinear dynamic process models 2 Test signals for identification 3 Parameter estimation methods 4 Nonlinearity test methods 5 Structure identification 6 Model validity tests 7 Case studies on identification of real processes Chapter I summarizes the different model descriptions of nonlinear dynamical systems

Modeling, Identification and Simulation of Dynamical Systems P. P. J. van den Bosch,A. C. van der Klauw,1994-07-15 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 **Simulation of Dynamic Systems with MATLAB® and Simulink®** Harold Klee,Randal Allen,2018-02-02 Continuous system simulation is an increasingly important tool for optimizing the performance of real world systems The book presents an integrated treatment of continuous simulation with all the background and essential prerequisites in one setting It features updated chapters and two new sections on Black Swan and the Stochastic Information Packet SIP and Stochastic Library Units with Relationships Preserved SLURP Standard The new edition includes basic concepts mathematical tools and the common principles of various simulation models for different phenomena as well as an abundance of case studies real world examples homework problems and equations to develop a practical understanding of concepts **Parameter Estimation in Dynamic Systems with Application to Power Engineering** Lennart Ekstam,Thomas Smed,1987 **Robust Parameter Estimation in Dynamic Systems** Ekaterina A. Kostina,2001 Nonlinear Filtering Jitendra R. Raol,Girija Gopalratnam,Bhekisipho Twala,2017-07-12 Nonlinear Filtering covers linear and nonlinear filtering in a comprehensive manner with appropriate theoretic and practical development Aspects of modeling estimation recursive filtering linear filtering and nonlinear filtering are presented with appropriate and sufficient mathematics A modeling control system approach is used when applicable and detailed practical applications are presented to elucidate the analysis and filtering concepts MATLAB routines are included and examples from a wide range of engineering applications including aerospace automated manufacturing robotics and advanced control systems are referenced throughout the text *Proceedings of the ASME Dynamic Systems and Control Division* ,1998

Proceedings of the ASME Dynamic Systems and Control Division--2003 ,2003 *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 **Identification and Parameter Estimation of Dynamic Systems** Yi Zhou,1988

Modelling of Dynamical Systems Harold Nicholson,1980 Multi-level Dynamical Parameter Estimation: Hypothesis Testing with Dynamical Systems Henry S Harrison,2017 The practice of dynamical modeling of perception action behavior has lagged behind the proliferation of the dynamical perspective Two methodological roadblocks to dynamical modeling are discussed First parameter selection is difficult with current tools Second it is unclear what role models have in the larger

scientific project beyond their use as descriptions or proofs of concept In this dissertation a new parameter selection method is developed to address these issues Multi Level Dynamical Parameter Estimation MLDPE Like its precursor DPE MLDPE uses an extended Luenberger observer to stabilize the synchronization manifold in combined model data space MLDPE also embeds a regression model into the parameter selection process allowing for parameter values to vary systematically as a function of both fixed and random effects In this way it allows for parameter dynamics to be used as dependent variables in experimental research The method is tested with three experiments In Experiment 1 a model of steering dynamics was fit to data while allowing preferred walking speed to vary by participant In this case the limitations of local search were encountered due to non smooth functions in the model equations Experiments 2 and 3 demonstrated the use of fixed effects in MLDPE using data collected in a driving simulator with a braking task Experiment 2 showed that changing the context of the task from a race to a safety test produced predictable changes in parameter values Experiment 3 tested the effects of distraction on braking replicating previous results and describing them in terms of parameter dynamics Thus MLDPE is able to select parameters using multiple observations of a system unlike previous methods Additionally it is able to detect changes in dynamics across these observations This method allows dynamical models to be used in a traditional experimental research program Possible applications and limitations of the method are discussed *Measurement Data Modeling and Parameter Estimation* Zhengming Wang,Dongyun Yi,Xiaojun Duan,Jing Yao,Defeng Gu,2011-12-06 Measurement Data Modeling and Parameter Estimation integrates mathematical theory with engineering practice in the field of measurement data processing Presenting the first hand insights and experiences of the authors and their research group it summarizes cutting edge research to facilitate the application of mathematical theory in measurement and control engineering particularly for those interested in aeronautics astronautics instrumentation and economics Requiring a basic knowledge of linear algebra computing and probability and statistics the book illustrates key lessons with tables examples and exercises It emphasizes the mathematical processing methods of measurement data and avoids the derivation procedures of specific formulas to help readers grasp key points quickly and easily Employing the theories and methods of parameter estimation as the fundamental analysis tool this reference Introduces the basic concepts of measurements and errors Applies ideas from mathematical branches such as numerical analysis and statistics to the modeling and processing of measurement data Examines methods of regression analysis that are closely related to the mathematical processing of dynamic measurement data Covers Kalman filtering with colored noises and its applications Converting time series models into problems of parameter estimation the authors discuss modeling methods for the true signals to be estimated as well as systematic errors They provide comprehensive coverage that includes model establishment parameter estimation abnormal data detection hypothesis tests systematic errors trajectory parameters and modeling of radar measurement data Although the book is based on the authors research and teaching experience in aeronautics and astronautics data processing the theories and

methods introduced are applicable to processing dynamic measurement data across a wide range of fields

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