System Identification
Empirical Modelling

Instruction of the laboratory work:

IDENTIFICATION OF A FAN PROCESS

Preparation: Carefully read this instruction document and the appropriate chapters in the course literature, see also Section 3.

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1 Objectives

The goal of this laboratory assignment is to give some practical experience of system identification procedures. Different identification methods will be studied, and models will be validated. The lab consists of the following main parts:

- **Basic experiments**
  These experiments are done to decide some basic properties of the process such as the linear range of the process and a suitable sampling rate for measurements.

- **Non-parametric identification**
  By looking at the frequency domain properties of the system, further conclusions on sampling interval, system order etc can be drawn.

- **Influence of different inputs in ARX modelling**
  Different inputs may have different impact on the accuracy of the parametric models. The purpose with this task is to decide a suitable input signal for the process.

- **Parametric identification**
  The purpose with this task is to estimate the best possible parametric model of the process with respect to several different test criteria. In particular, we will study ARX and ARMAX models of different orders.

- **Control of the process**
  A common purpose with system identification is to use the model for controller design and hence we are satisfied with a model that is sufficiently good to be used for control design. A working controller can then be seen as the final validation of the estimated model. The last task in this lab includes a demo of controlling the process using a model obtained from the system identification exercises.

For each part, a demo will be performed by one of the lab assistants. After all parts have been demonstrated data and two m.-files can be downloaded from the Student Portal for analysis. As our tool, we have MATLAB including the System Identification Toolbox (and a number of special purpose MATLAB functions written for this laboratory exercise). It is important that you are familiar with the necessary background material and the MATLAB-functions used (The most important ones are listed in the appendix of this instruction document). Observe that you can also use the command `help function name` in the lab to get information on how the functions are used.
2 Examination

In order to pass the lab you need to answer the questions in this report. We recommend that you save the important plots and discuss the results with the lab supervisors. Take notes during the lab and write detailed comments after all tasks have been conducted.

3 Preparations

The necessary background for this laboratory assignment can be found in chapters 11, 12, 14 and 16 of Modellbygge och Simulering or in chapters 5, 6, 7, 11 and 12 of System Identification [SI]. In particular, the general model structure described in section 6.2 of SI and the practical aspects described in chapter 12 should be studied.

It is also necessary to study the System Identification Toolbox of MATLAB in advance. You should at least know how all MATLAB functions described in Appendix A are used. Also, carefully read the instruction in advance, and try to determine (approximately) a suitable model order for the lab process.

4 Introduction

The process to be identified consists of a turnable plate which is affected by the air stream from an electric fan, see Figure 1. The input to the system is the voltage to the fan motor, and the output is a voltage proportional to the angular position of the turnable plate. The input voltage, $u(t)$, is in the range of $0 - 6$ V ($0 - 10$ V if you are using the older system) and the output voltage $y(t)$ is somewhere in the range of $-10 - +10$ V (the offset is varying between different setups).

Among many things, the following can be noted about the process:

- The transfer function from the input (voltage applied to the fan motor) to the angular velocity of the fan propeller can be approximated by a first order model.

- The transport time for the air-stream from the fan to the plate represents a time delay.

- The turnable plate can be viewed as a slightly damped pendulum.

- The turbulence in the air-stream gives the plate a tendency to oscillate even with a constant input voltage to the fan.
These facts can be used in order to find an appropriate model structure. To describe a system, we can consider the general linear model

\[ A(q^{-1})y(t) = \frac{B(q^{-1})}{F(q^{-1})}u(t) + \frac{C(q^{-1})}{D(q^{-1})}e(t), \quad Ee^2(t) = \lambda^2, \quad Ee(t) = 0. \quad (1) \]

The model structures ARX and ARMAX can be seen as special cases of the model structure in (1). Choosing \( C(q^{-1}) = D(q^{-1}) = F(q^{-1}) = 1 \) results in an ARX structure, and choosing \( D(q^{-1}) = F(q^{-1}) = 1 \) results in an ARMAX structure.

For data collection, we use the function \( z = \text{coldata}(Ts, u, \text{showgraph}, y_{\min}, y_{\max}) \) which samples the system every \( Ts \) seconds with the vector \( u \) as an input to the system. If the variable \( \text{showgraph} \) is set to 1, a real time plot appears on the screen. \( y_{\min} \) and \( y_{\max} \) are the vertical limits for this plot. Both the output and the input data are included as columns in \( z \), i.e. \( z = [y \ u] \).
5 Tasks

1. Basic experiments
   First some elementary knowledge of the process is to be found.

   - Before a linear model is created, it has to be determined if the
     studied process is in fact linear. If not, a range in which the
     process can be approximated as linear is determined. One way of
     doing this is to use a stair-stepped function (a sequence of steps)
     as input to the process. The mean values of the input and output
     for the last samples of each step are then calculated and plotted
     against each other. This corresponds to the static gain plotted as
     a function of the input level. The lab supervisor will demonstrate
     this by calling the function coldata to collect the stair-stepped
     input-output data. This data is then used to plot the static gain
     function.

     For what input values can the process be considered linear? What
     are the corresponding steady-state output levels?

   - Now, a suitable sampling rate is to be determined. To do this,
     a step response from an input signal in the linear range is ob-
     served. As a rule of thumb, the rise-time of the step response
     should correspond to about ten samples. The lab supervisor will
     demonstrate this by yet again calling the coldata function, using
     a step signal as input.

     What is a suitable sampling interval? What is the time delay
     expressed in the number of sampling instants? Also, give a rough
     guess of the accuracy of your visual estimate of the time delay.
2. **Non-parametric identification**

Next, frequency analysis will be used for a non-parametric identification of the process. A graphical representation of the sampled process is obtained by computing the gain \(|G(i\omega)|\) and phase shift \(\arg(G(i\omega))\) of the system for a set of (angular) frequencies \(\omega\). The lab supervisor will demonstrate how this can be done by using the `coldata` function to measure the gain and phase shift for a number of frequencies in the interval \(\omega \in [0, 1]\).

*This part will be performed after the demo has finished:*

To save time, a more comprehensive set of gains and phase shifts corresponding to different frequencies can be accessed by loading the .mat-file `processdata`. In this file (which can be found in the student portals file area) the vectors \(\omega\), mag and \(\phi\) are stored. Call the function `Bode` by typing `Bode(\(\omega\),mag,\(\phi\))` in the command window.

What does the Bode plot say about the system? In particular, does the phase diagram say anything about the system order? Have you chosen a suitable sampling rate?

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3. **Influence of input spectra in ARX modelling**

In this task we will estimate a low order ARX model of the system by the least squares method and examine the influence of the input signal on the estimates of the model parameters. Use only an ARX(2,2,1) structure in this experiment. As input signals, we consider:

- A pseudo random binary sequence (PRBS)
- Filtered white noise

The PRBS signal has been generated by the function `u=teleg(low, high, samples, p, duration)`. Here, `low` and `high` are the values the telegraph signal changes between and are chosen to be within the linear interval. `p` is the switch probability and `duration` is the minimum length for each level. Typical
values of these parameters may be $p = 0.3$ and duration=2, respectively. A suitable experimental length may be about 30 seconds, which corresponds to 750 samples for $T_s = 0.04$.

The filtered white noise was obtained by using the filter $(1-0.8q^{-1})u(t) = e(t)$, where $e(t)$ is a zero mean white noise with variance 1.

For a fair comparison of the different input signals the filtered white noise was normalized to give it the same average power as the PRBS-signal. Also, an offset of 3 was added to the filtered signal so that it is within the linear range of the process.

The lab supervisor will demonstrate how output data is collected using the PRBS and filtered white noise signals as input signals, respectively.

This part will be performed after the demo has finished:

The input and output data of the system has been stored in the matrices $z_{\text{teleg}}$ and $z_{\text{filt}}$.

Before continuing, the means of the input and output data should be removed. This can be done with the MATLAB command $zd = \text{detrend}(z,0)$

Make sure that you use appropriate variable names for easy reference, e.g., add the suffix _teleg to variables based on using the telegraph signal input and _filt to variables based on using the filtered noise signal input. It is also recommended that you add a suffix to estimates explaining what model order used, e.g., _221 for an ARX(2,2,1) model and _3332 for a ARMAX(3,3,3,2) model.

The frequency response of the obtained ARX model can be compared with the frequency analysis in Task 2 with the function $\text{bodecomp1}(w, \text{mag}, \text{fi}, \text{sys})$ where $\text{sys}$ is the idpoly-object (model-object) created with $\text{ARX()}$.

To plot the input signal spectrum, use the command $\text{bodeplot(spa(detrend(u)))}$.

Observe that it is possible to find better input signals than those illustrated above. These choices are done just to illustrate that different inputs give different accuracies in the parameter estimates.

For the different input signals, compare the bode plots of the estimated transfer functions and the bode plots derived in the previous task. Summarize your findings below. How is the spectral content of the input signal affecting the accuracy of the model? Try to relate the shape of the input spectrum to the accuracy of the model.
4. **Parametric identification**  
Use the output data that was obtained with filtered white noise as input signal to compare some different models of the system, e.g a low order ARX, a high order ARX, and ARMAX models. Remember to remove mean values of the input and output data before the identification. Compare the performance of these models using

- Values of the loss function and AIC.
- Pole-zero plot.
- Correlation tests based on the residuals.
- Cross-validation. Compare the model output from a second data set, using the model obtained from the first data set, to the observed output.
- Comparison with the result of the frequency analysis in Task 2.

The above validations can be performed using the following functions from the SI toolbox: `present(th), zpplot(th2zp(th), sd), resid, compare, bodecomp1`\(^1\)

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\(^1\)This function is actually not a part of the SI toolbox.
Discuss the results from the model validation below. Which models can be rejected? Why should the mean values of the input and output be removed?
5. Control of the process - This task is NOT included in the lab!

The goal of this task is to make a demonstration on how to control the process by using a control design using your estimated model. The structure of the controller is given in Figure 2.

![Controller Diagram](image)

Figure 2: The RST controller structure.

The MATLAB macro `controller` computes the $R$, $S$ and $T$ polynomials which will give the desirable closed loop system. It then starts to control the system given a reference signal, see below. The estimated model used in the control is given by the $A$ and $B$ polynomials as well as the time delay. Note that the $B$ polynomial must start with the first non-zero value, and that the parameters can be given as `variables`, i.e. do not write in numerical values, use symbolic names of your variables.

The poles will be placed according to the scaling factor $c$, so that the poles of the closed loop system are a factor $c$ closer to the origin than the poles of the estimated model. A typical value of $c$ could be in the range $[0.7, 0.9]$.

To get a reference signal to the system, connect a voltage generator to AD2. The reference signal can now be changed in the range $0 - 10 \text{ V}$. However, if the output signal in the linear range of the system is negative and a negative reference signal is needed an offset can be added to the reference signal virtually in the computer by giving it as an extra parameter, `refav`, to the `controller` function.

The controller is started by the MATLAB command

```matlab
controller(Ts, A, B, nk, c, ymin, ymax, refav)
```

where `ymin, ymax` are scaling variables for the real time plot that will appear on the screen. To stop the controller press `ctrl+c` followed by the MATLAB command `stop`. 
A MATLAB functions

Useful functions in the System Identification Toolbox

ARMAX Computes the prediction error estimate of an ARMAX model.

\[
TH = \text{armax}(Z,NN)
\]

\(TH\): returned as the estimated parameters of the ARMAX model
\[
A(q) y(t) = B(q) u(t-nk) + C(q) e(t)
\]
along with estimated covariances and structure information.
For the exact format of \(TH\), see HELP THETA.

\(Z\): The output-input data \(Z=[y u]\), with \(y\) and \(u\) being column vectors.
For a time-series, \(Z=y\) only. The routine does not work for multi-
input systems. Use PEM for that case.

\(NN\): Initial value and structure information. When no initial parameter
estimates are available enter \(NN\) as
\(NN=[na nb nc nk]\), the orders and delay of the above model, or as
\(NN=[na nc]\) for the time-series case (ARMA-model). With an initial
estimate available in \(THI\), a theta matrix of standard format, enter
\(NN=THI\). Then the criterion minimization is initialized at \(THI\).

Some parameters associated with the algorithm are accessed by
\(TH = \text{armax}(Z,NN,\text{maxiter},\text{tol},\text{lim},\text{maxsize},T)\)
See HELP AUXVAR for an explanation of these and their default values.

ARX Computes LS-estimates of ARX-models

\[
TH = \text{arx}(Z,NN)
\]

\(TH\): returned as the estimated parameters of the ARX model
\[
A(q) y(t) = B(q) u(t-nk) + e(t)
\]
along with estimated covariances and structure information.
For the exact structure of \(TH\) see HELP THETA.

\(Z\): the output-input data \(Z=[y u]\), with \(y\) and \(u\) as column vectors.
For multivariable systems \(Z=[y_1 y_2 \ldots y_p u_1 u_2 \ldots u_m]\). For time series
\(Z=y\) only.

\(NN\) = \([na nb nk]\), the orders and delays of the above model.
For multi-output systems, \(NN\) has as many rows as there are outputs
na is then an \(ny\times ny\) matrix whose \(i-j\) entry gives the order of the polynomial
(in the delay operator) relating the \(j\)th output to the
\(i\)th output. Similarly \(nb\) and \(nk\) are \(ny\times nu\) matrices. (\(ny:\#\) of outputs,
\(nu:\#\) of inputs). For a time series, \(NN=na\) only.
Some parameters associated with the algorithm are accessed by
TH = arx(Z,NN,maxsize,T)

See HELP AUXVAR for an explanation of these and their default values.

COMPARE

Compares the simulated/predicted output with the measured output.

YH = COMPARE(Z,TH,M)

Z: The output - input data for which the comparison is made (the validation data set).

TH: The model in the THETA format (see also THETA).

M: The prediction horizon. Old outputs up to time t-M are used to predict the output at time t. All relevant inputs are used.

M = inf gives a pure simulation of the system. (Default M=inf).

YH: The resulting simulated/predicted output.

COMPARE also plots YH together with the measured output in Z, and displays the mean square fit between these two signals.

(blue(cyan)/solid is YH, black(white)/dashed is measured output)

[YH,FIT] = COMPARE(Z,TH,M,SAMPNR,LEVELADJUST)
gives access to some options:

FIT: The mean square fit.

SAMPNR: The sample numbers from Z to be plotted and used for the computation of FIT. (Default: SAMPNR = all rows of Z)

LEVELADJUST: 'yes' adjusts the first values of YH and Z(:,1) to zero before plot and computation of FIT. 'no' is default.

DETREND

Remove a linear trend from a vector, usually for FFT processing.

Y = DETREND(X) removes the best straight-line fit linear trend from the data in vector X and returns it in vector Y. If X is a matrix, DETREND removes the trend from each column of the matrix.

Y = DETREND(X,'constant') removes just the mean value from the vector X, or the mean value from each column, if X is a matrix.

Y = DETREND(X,'linear',BP) removes a continuous, piecewise linear trend. Breakpoint indices for the linear trend are contained in the vector BP. The default is no breakpoints, such that one single straight line is removed from each column of X.

% IDSIM simulates a given system
%
% Y = idsim(Z,TH)
% TH: contains the parameters of the model in the format described by
HELP THETA.

Z: the input-noise data $Z = [u \ e]$. For multi-variable systems
$u = [u_1 \ u_2 \ldots \ u_n \ e_1 \ e_2 \ldots \ e_p]$, with $u_i$ and $e_i$ being column vectors.
The number of noise sources should equal the number of outputs. If
the $e$-vector(matrix) is omitted, a noise-free simulation is obtained.
The noise contribution is scaled by the variance information con-
tained in $TH$.

PRESENT presents a parametric model on the screen.

PRESENT($TH$)

This function displays the model $TH$ together estimated standard
deviations, innovations variance, loss function and Akaike’s Final
Prediction Error criterion (FPE).

RESID Computes and tests the residuals associated with a model

$E = resid(Z,TH)$

$Z$ : The output-input data $Z = [y \ u]$, with $y$ and $u$ being column vectors.
For multi-variable systems $Z = [y_1 \ y_2 \ldots \ y_p \ u_1 \ u_2 \ldots \ u_n]$.
For time-series $Z = y$ only.
$TH$: The model to be evaluated on the given data set. (Format as
described by HELP THETA)
$E$ : The residuals associated with $TH$ and $Z$. [resid($Z,TH$); just performs
and displays the tests, without returning any data.]

The autocorrelation function of $E$ and the cross correlation between
$E$ and the input(s) is computed and displayed. 3-standard deviation con-
fidence limits for these values are also given (based on the hypothesis
that the residuals are white and independent of the inputs). These
functions are given up to lag 25, which can be changed to $M$ by
$E = resid(Z,TH,M)$. The correlation information can be saved and re-
plotted by
$[E,R] = resid(Z,TH)$. resid($R$); $E = resid(Z,TH,M,MAXSIZE)$ changes the memory variable $MAXSIZE$ from
its default value. See HELP AUXVAR.

TH2POLY Computes the polynomials associated with a given model.

$[A,B,C,D,F,LAM,T]=TH2POLY(TH)$

$TH$ is the model with format described by (see also) THETA.
A, B, C, D, and F are returned as the corresponding polynomials in the general input-output model. A, C and D are then row vectors, while B and F have as many rows as there are inputs. LAM is the variance of the noise source. T is the sampling interval.

TH2ZP Computes zeros, poles, static gains and their standard deviations

\[[\text{ZEPO}, \text{K}] = \text{th2zp}(\text{TH})\]

For a model defined by TH (in the format described by HELP THETA) ZEPO is returned as the zeros and poles and their standard deviations. Its first row contains integers with information about the column in question. See the manual.

The rows of K contain in order: the input/output number, the static gain, and its standard deviation.

Both discrete and continuous time models are handled by TH2ZP

With \[[\text{ZEPO}, \text{K}] = \text{th2zp}(\text{TH}, \text{KU}, \text{KY})\] the zeros and poles associated with the input and output numbers given by the entries of the row vectors KU and KY, respectively, are computed.
Default values: KU=[1: number of inputs], KY=[1: number of outputs]. The noise e is then regarded as input # 0.
The information is best displayed by ZPLOT. zpplot(th2zp(TH), sd) is a possible construction.

ZPLOT Plots zeros and poles.

\[\text{zpplot(ZEPO)} \quad \text{or} \quad \text{zpplot(ZEPO, SD)} \quad \text{or} \quad \text{zpplot(ZEPO, MODE)}\]

The zeros and poles, specified by ZEPO (See ZP, ZPSD or ZPFORM for the format) are plotted, with 'o' denoting zeros and 'x' poles. Poles and zeros associated with the same input, but different models are always plotted in the same diagram, and 'ENTER' advances the plot from one model to the next (if any).

When ZEPO contains information about several different inputs there are some options:
MODE='sub' (The default value) splits the screen into several plots.
MODE='same' gives all plots in the same diagram. Use 'ENTER' to advance
MODE='sep' erases the previous plot before the next input is treated.

If SD>0, confidence regions around the poles and zeros are plotted.
The region corresponding to SD standard deviations is marked. (This requires ZEPO to be generated by ZPSD.) SD=0 is default.
Other useful functions (most of the functions have been written locally and exists only in the lab computers) )

PROC_AD  Read input from AD-channel, saves the measured input in value.

proc_ad(channel, value)

Note that the variable value must be defined when you use the function.

PROC_DA  Send output u to DA-channel

da(channel, u)

COLDATA  Program for data acquisition.

\[ z = \text{coldata}(T_s, u, \text{showgraph}, y_{\text{min}}, y_{\text{max}}) \]

\( z \) : contains the output-input data vectors ( \( z = [y \ u] \) ).
The output \( y \) is measured at AD-channel 0. The input \( u \) is measured at AD-channel 1.
\( T_s \) : the sampling period.
\( u \) : data vector to be sent to DA-channel 0 (the input signal)
\( \text{showgraph} \) : option for real time plot. If graph=1 a real time plot appears.
\( y_{\text{min}} \) and \( y_{\text{max}} \) : specify the vertical axes of the showgraph (default is 0 to 10).

FREQAN  An interactive function for discrete-time frequency analysis.

\[ [w, \text{mag}, \text{fi}] = \text{freqan}(T_s, w, \text{mag}, \text{fi}) \]

\( T_s \) : the sampling period.
\( w \) : a vector of frequencies at which the magnification and phase shift of the system has been measured.
\( \text{mag} \) : the magnification of the system.
\( \text{fi} \) : the phase shift of the system.

If \( w, \text{mag}, \text{fi} \) are present as inputs, the new measurements are added to the old ones.

TELEG  Produces a telegraph signal which is switching between low and high for samples values

\( u = \text{teleg}(\text{low}, \text{high}, \text{samples}, p, \text{duration}) \)

\( \text{low} \) : low value for telegraph signal
\( \text{high} \) : high value for telegraph signal
samples : number of data values to generate
p : switch probability
duration : minimum length in samples for each level

BODECOMP1 Compare the bode plot of a parametric model and a non-parametric representation.

bodecomp1(w, mag, fi, sys)
w : frequency at which the non-parametric model is specified.
mag : magnification.
fi : phase shift.
sys : MATLAB idpoly-object (model-object) created with the ARX or ARMAX-function

CONTROLLER Function for controlling the fan process with model based polynomial pole placement design, i.e. RST-design

controller(Ts,A,B,nk,c,ymin,ymax,refav)

Ts is the sampling interval
A and B are the polynomials of the model.
B should not include the zeros given by the delay.
nk is the time delay
c is the scaling factor for the pole placement
ymin, ymax are the scaling variables of the y axis
refav is the offset of y at u=0
A real time plot is always shown when you run this function.