

Identification, Estimation, and Learning

3-0-9 H-Level Graduate Credit Prerequisite: 2.151 or similar subject

Reference Books



Lennart Ljung, "System Identification: Theory for the User, Second Edition", Prentice-Hall 1999

Graham Goodwin and Kwai Sang Sin, "Adaptive Filtering, Prediction, and Control", Prentice-Hall 1984

Kenneth Burnham and David Anderson, "Model Selection and Multimodel Inference: A Practical Information-Theoretic Approach, Second Edition", Springer 1998

Lecture Notes

- Provided for every lecture
- Helpful
- Intensive and extensive
- Covers a lot of topics
- Examples
- Background materials and review
- Read them before going to the reference books

Grading

•	Mid-Term exam,	30%
	(12:30 pm – 2:30 pm, April 3, 2006)	
•	End-of-Term exam	30%
	(12:30 pm – 2:30 pm, May 17, 2006)	
•	Homework Assignment	20 %
	(8 ~ 9 assignments)	
•	Term project	20%
	(Suggested topics and guidelines will be provided.)	

					Total			100%
Problem Set Weekly Schedule:								
	W	R	F	Sa	Su	Μ	Т	W
	Out		Read		Do It	Just	Asada	Due
			notes &	& PS		Do It	Office H	

H. Harry Asada

- Specializes in Robotics, Biomedical Engineering
- Regularly teaches
 - 2.12 Introduction to Robotics
 - 2.151 Advanced System Dynamics and Control
 - -2.165 Robotics
 - 2.14 Feedback Control





Mathematical models of real-world systems are often too difficult to build based on first principles *alone*.





Figure by MIT OCW.

Figure by MIT OCW.

System Identification; "Let the data speak about the system".



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HVAC

Physical Modeling: 2.151



- Passive elements: mass, damper, spring
- Sources
- 3. Transducers
- 4. Junction structure

Physically meaningful parameters

$$G(s) = \frac{Y(s)}{U(s)} = \frac{b_0 s^m + b_1 s^{m-1} + \dots + b_m}{s^n + a_1 s^{n-1} + \dots + a_n}$$

$$a_i = a_i(M, B, K)$$
$$b_i = b_i(M, B, K)$$

System Identification



Physical modeling



Comparison



Pros

- 1. Physical insight and knowledge
- 2. Modeling a conceived system before hardware is built

Cons

- 1. Often leads to high system order with too many parameters
- 2. Input-output model has a complex parameter structure
- 3. Not convenient for parameter tuning
- 4. Complex system; too difficult to analyze

Pros

- 1. Close to the actual input-output behavior
- 2. Convenient structure for parameter tuning
- 3. Useful for complex systems; too difficult to build physical model

Cons

- 1. No direct connection to physical parameters
- 2. No solid ground to support a model structure
- 3. Not available until an actual system has been built

System identification and estimation: Underpinning Theory of

- Adaptive control
- Learning algorithms
- Robust control
- Adaptive filters
- Navigation and guidance

Adaptive Control





Successfully Applied to:

- The Apollo project: Kalman filter
- Mobile robot navigation
- Robot skill learning
- Cardiovascular monitoring
- Air conditioner control
- CCV: Control configured vehicle
- Speech recognition
- Image processing



National Aeronautics and Space Administration

The Apollo project: Kalman filter



Estimation and Learning of Ground Characteristics Professor S. Dubowsky



National Aeronautics and Space Administration



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Mobile Sensor Network

Professor John Leonard



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Wearable Sensors: Noise Cancellation Using Accelerometers



Active Noise Cancellation



Cardiovascular Monitoring: Invasive Catheter vs. Noninvasive Peripheral Sensors



Noninvasive: peripheral sensors

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Arterial Tonometer



Courtesy of Prof. Asada. Used with permission.

PPG Ring Sensor

Wearable

Deriving 'central' information from 'peripheral' noninvasive measurements

Multi-Channel Blind System Identification

Zhang and Asada, MIT

Animal Study



Right Iliac Pressure

Multi-channel Blind System ID

A broadcast signal is transmitted through multiple paths and observed simultaneously by multiple receivers at different locations



Multi-Channel Blind System Identification

Zhang and Asada, MIT

Cardiovascular MBSI

Cardiovascular system has a structure similar to wireless communication systems.



Multi-Channel Blind System Identification

Zhang and Asada, MIT

Multi-channel Blind System Identification (MBSI)- A Magic



Cardiac output waveform estimation using the Laguerre deconvolution algorithm





Figure by MIT OCW.

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