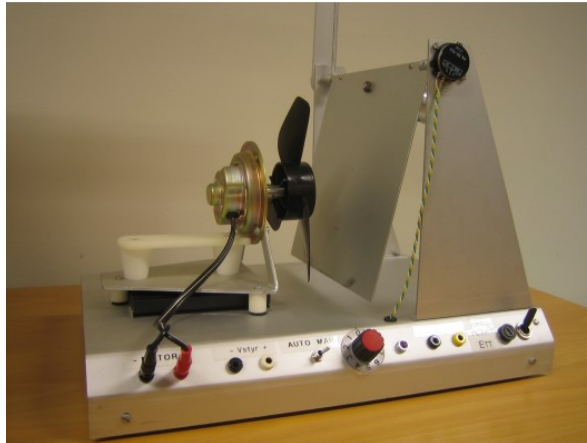


TSRT92 System identification of a weather vane

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Changed made after opposition

- Changed out OE to BJ in the last part of the conclusion.
- Changed the layout of section 3.2.
- More consistent references to figures.
- Written about ETFE in section 3.1 and switched to the correct plot.

Contents

1	Description of the task	4
2	Identification experiment	4
2.1	Sample Time	4
2.2	Input	4
2.3	Data collection	4
3	Identification from data	5
3.1	Spectral Analysis	5
3.2	Correlation Analysis	6
3.3	Parametric Models	7
4	Model validation	9
4.1	Cross validation	9
4.2	Residual analysis	9
4.3	Pole/zero diagram	10
4.4	Confidence interval for the parameters	12
4.5	Strength/weaknesses of the models	14
4.5.1	ARX	14
4.5.2	ARMAX	14
4.5.3	OE	14
4.5.4	BJ	14
4.6	Model recommendation	15
5	References	15

1 Description of the task

The goal of this task is to identify a mathematical model for a simple weather vane through system identification. The weather vane is seen as a "black box" which means that no information about the internal workings of the system are known. Only inputs and outputs are known. The weather vane consists of a small fan that blows air on a metal plate that can move. This is done with a voltage to the fan which is considered the input. The output is a voltage which is proportional to the plate angle. Data collection will be conducted that will be used later to find a good model.

2 Identification experiment

2.1 Sample Time

To find a proper sampling time, the time constant for the system is needed. The sampling time can be approximated by

$$\omega_S = 20\omega_B \approx \frac{20}{\tau} \text{unit rad/s} \quad (1)$$

where τ is the time constant of the system. The time constant is the time it takes for the system to reach 63% of its final value. Since the ω_S is not in the correct unit, the sampling time is $T_s = \frac{2\pi}{\omega_S} \text{unit s}$. It was calculated to be 0.05.

2.2 Input

Different inputs will be used during the lab. All of them have to be between 0 and 10 volts in order for the weather vane to not break down. Since there are some nonlinear properties for certain voltages, the input is also restricted to 4 volts with a deviation of 2 volts. The final input interval is 2-6 volts.

The first type of input that was used was a pulse train. This was used to get a step response from the system to be able to calculate the time constant.

The second type of input was white noise. Since the spectrum of white noise is constant for all frequencies, this is an excellent signal to use in order to obtain which frequencies that are interesting to look more into. This frequency band was found to be between 0 and 1.25 Hertz. This is important when we use our third type of input because we do not want to waste energy on frequencies that are outside this interval.

The third and final type of input that was used was a telegraph signal. This signal contains a switch probability which means that for each sample time, the signal have some probability of changing between 2 and 6 volts. The switch probability was calculated as:

$$\frac{1}{T_s} \cdot P_s = 0.6250 \text{Hz} \Leftrightarrow P_s = 0.6250 \text{Hz} \cdot T_s = 0.0313 \quad (2)$$

This signal was used to generate the data that was used in the toolbox.

2.3 Data collection

Once a good input signal had been identified, the simulation time, initially set to 10 seconds, was increased to 200 seconds. This generated 4000 samples which were saved in to a variable z in MATLAB. The variable z was then split in half, creating two new variables: $Z_{\text{estimation}}$ and $Z_{\text{validation}}$, each containing 2000 samples. Both datasets were preprocessed in the toolbox by removing their means. Additionally, the first 30 samples in the estimation dataset were removed due to nonlinear behaviour of the weather vane during startup. $Z_{\text{estimation}}$ was used for model estimation, while $Z_{\text{validation}}$ was used for model validation.

3 Identification from data

3.1 Spectral Analysis

Spectral analysis is used to understand the frequency content of the system. It provides insights into how different frequencies contribute to the overall behaviour of the system. This approach is similar to when the white-noise input was used. By counting the peaks in the frequency response, one can determine the value of **na**. This is because **na** represents the order of the system, which in turn means that it is connected to the number of poles of the system. Since a pole gives a rise in frequency, it is easy to see how large **na** should be. From Figure 2 there are three peaks. Later when comparing the best ARX model to a ARX model with **na** = 6, it will be observed that increasing the value of **na** provides only slight improvements in performance, while making the system more complex. The choice of **na** = 6 is necessary to account for the complex conjugate pairs. From Figure 1, it is evident that the frequency response of all systems closely matches the ETFE model at lower frequencies. This is expected, as most of the signal's energy is concentrated in these lower frequency ranges.

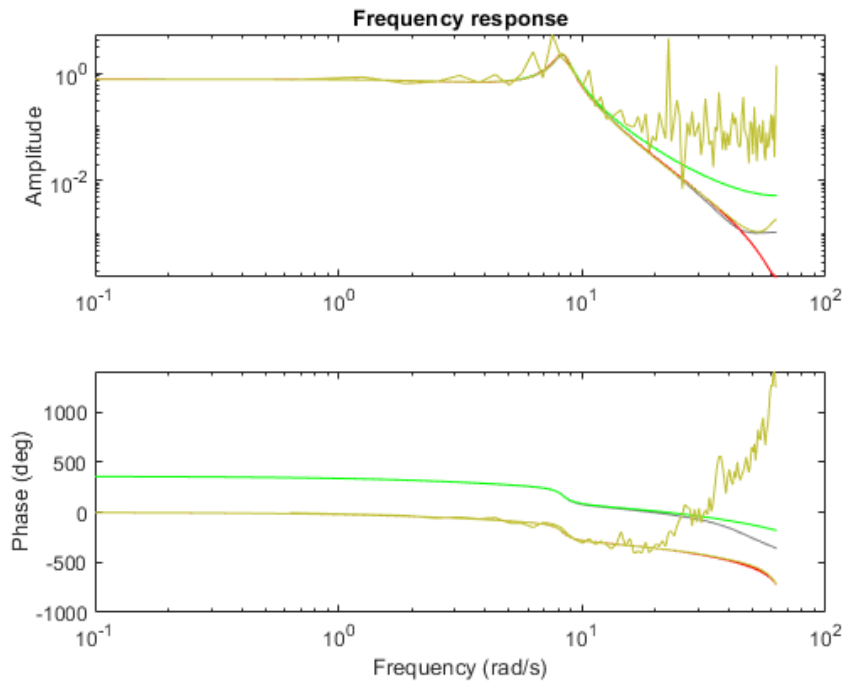


Figure 1: Estimated empirical transfer functions(ETFE)

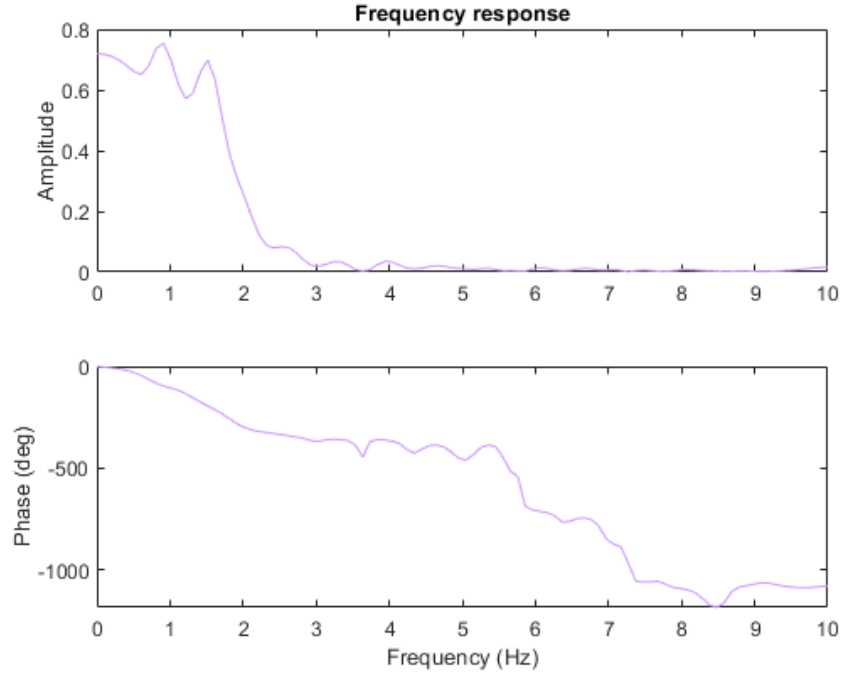


Figure 2: SPA

3.2 Correlation Analysis

Correlation analysis is based on calculating the correlations between input and output. It is used to determine the value of \mathbf{nk} , the delay. It is easily seen in Figure 3 that the delay is about 0.2 seconds which correspond to 4 samples, therefore $\mathbf{nk} = 4$. This value didnt make a significant difference in any of the models so it was kept to $\mathbf{nk} = 2$ since there where no reason to make the system more complex with little to no benefit. The delay is essentialy the same in Figure 4.

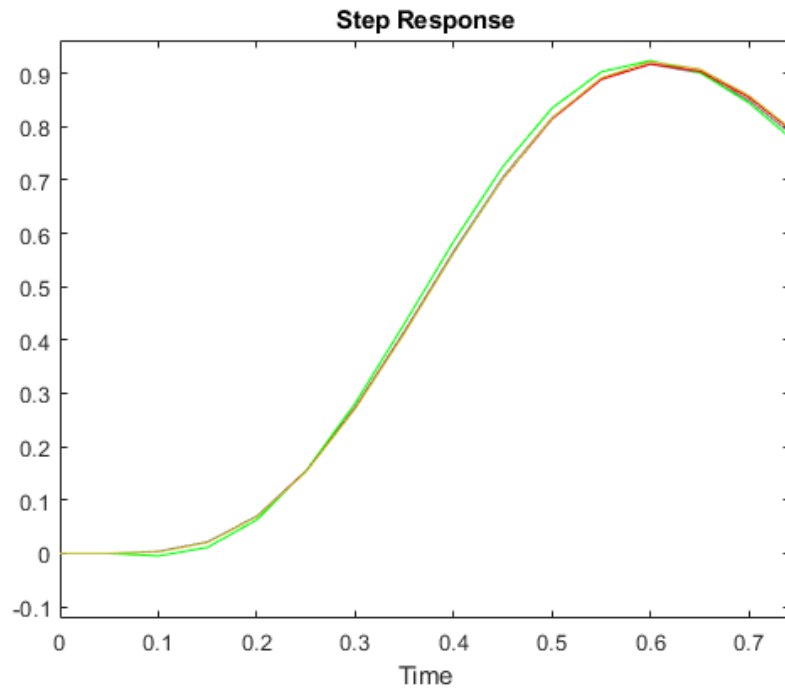


Figure 3: Impulse response, all models

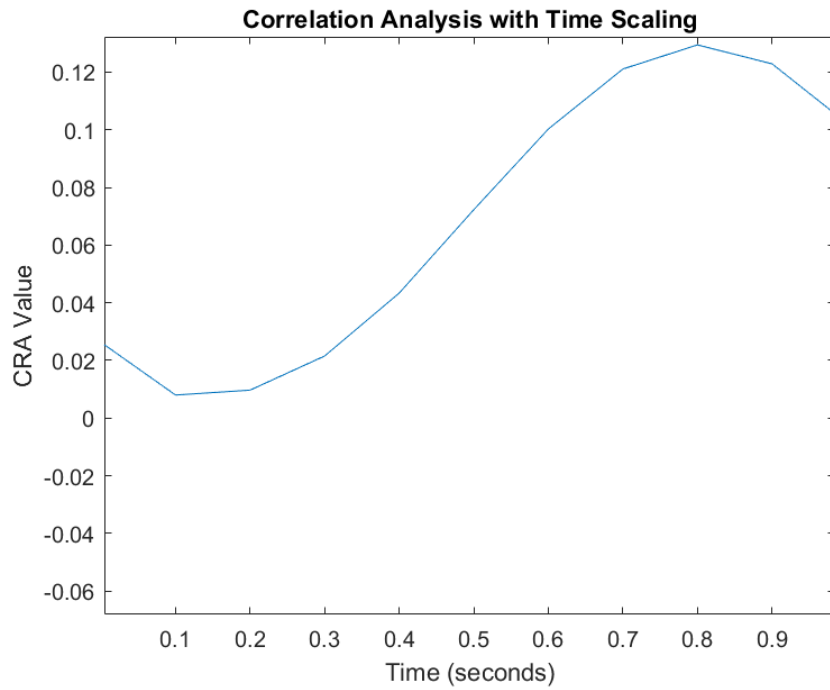


Figure 4: CRA

3.3 Parametric Models

The parametric models used in this lab are so called black-box models which means that they do not require any physical knowledge of the system beforehand. They are linear parametric models. They were produced by using the two datasets, Zestimation and Zvalidation. The models used were ARX,

ARMAX, OE and BJ which all have their strength and weaknesses. The best fits for each model with the parameter and parameter values are listed below:

- arx762, ARX-model, **na** = 7, **nb** = 6, **nk** = 2
 $\mathbf{A}(z) = 1 - 1.809z^{-1} + 0.5254z^{-2} + 0.7375z^{-3} - .4453z^{-4} + 0.2398z^{-5} - 0.2593z^{-6} + 0.06953z^{-7}$
 $\mathbf{B}(z) = 0.002739z^{-2} + 0.01269z^{-3} + 0.0177z^{-4} + 0.008194z^{-5} + 0.003355z^{-6} - 8.658e - 05z^{-7}$
Fit to estimation data: 97.95 (prediction focus)
FPE: 0.001025, MSE: 0.001004
Various values of **na**, **nb** and **nk** were tested; however, the toolbox also provides an alternative "Order Selection" feature, which suggests parameter values that optimize the balance between model accuracy and simplicity, helping to avoid overfitting. This provided arx762.
- amx3332, ARMAX-model, **na** = 3, **nb** = 3, **nc** = 3 **nk** = 2
 $\mathbf{A}(z) = 1 - 2.606z^{-1} + 2.417z^{-2} - 0.7818z^{-3}$
 $\mathbf{B}(z) = 0.002822z^{-2} + 0.01043z^{-3} + 0.008689z^{-4}$
 $\mathbf{C}(z) = 1 - 0.8163z^{-1} + 0.4369z^{-2} - 0.1991z^{-3}$
Fit to estimation data: 97.88 (prediction focus)
FPE: 0.001088, MSE: 0.001075
The choice of **nk** has been discussed, but **na** was initially set to 6 based on the system order. However, the model amx6332 achieved a fit of only 76.05, which was lower than that of amx3332 while also being more complex.
- oe332, OE-model, **nb** = 3, **nf** = 3, **nk** = 2,
 $\mathbf{B}(z) = -0.004777z^{-2} + 0.02856z^{-3} - 0.001801z^{-4}$
 $\mathbf{F}(z) = 1 - 2.601z^{-1} + 2.408z^{-2} - 0.7783z^{-3}$
Fit to estimation data: 79.17
FPE: 0.1043, MSE: 0.1034
The first model tested was the oe221, which achieved a model fit of 60.87. The oe442 was also tested, but it had a slightly lower fit than oe332 of 75.42, despite being more complex.
- bj33332, BJ-model, **nb** = 3, **nc** = 3, **nd** = 3, **nf** = 3, **nk** = 2
 $\mathbf{B}(z) = 0.003923z^{-2} + 0.007695z^{-3} + 0.01108z^{-4}$
 $\mathbf{C}(z) = 1 - 0.8639z^{-1} + 0.4339z^{-2} - 0.2365z^{-3}$
 $\mathbf{D}(z) = 1 - 2.65z^{-1} + 2.484z^{-2} - 0.8131z^{-3}$
 $\mathbf{F}(z) = 1 - 2.599z^{-1} + 2.407z^{-2} - 0.7785z^{-3}$
Fit to estimation data: 97.88 (prediction focus)
FPE: 0.001087, MSE: 0.001068
Several different models were tested here, as they had more parameters than the others. After exploring various models, the conclusion was that **nf** should be at least 3. The bj33322 model had a fit of 61.75, which was significantly lower than the recommended model, which included just one higher order of **nf**. Higher orders of **nf** were tested, but they resulted in less than a 2 percent increase in model fit. **nk** was set to 2, as usual, and the other paramaters had much less impact on the model fit compared to **nf**.

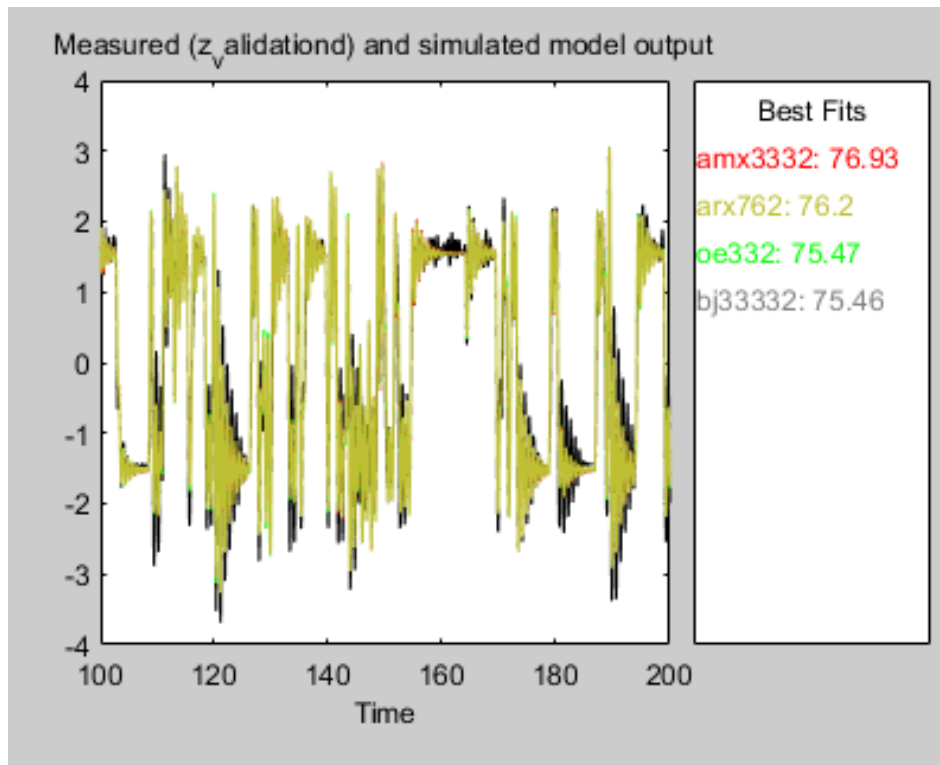


Figure 5: The best fitting models

4 Model validation

4.1 Cross validation

One of the key questions in model validation is: How accurately can the model predict data it hasn't encountered before? Cross-validation can be used to determine how the data from the simulated model compares to the validation data. This is what is seen in Figure 5 [Ljung].

4.2 Residual analysis

Residuals are the differences between the model's one-step-ahead predicted output and the actual measured output from the validation data set. They represent the part of the validation data that the model fails to account for. Ideally, the cross-correlation should be zero, but this is hard to achieve. If a model is outside the confidence interval, like oe332(green) in Figure 6, then the output is not correctly described by the model [3] [2]

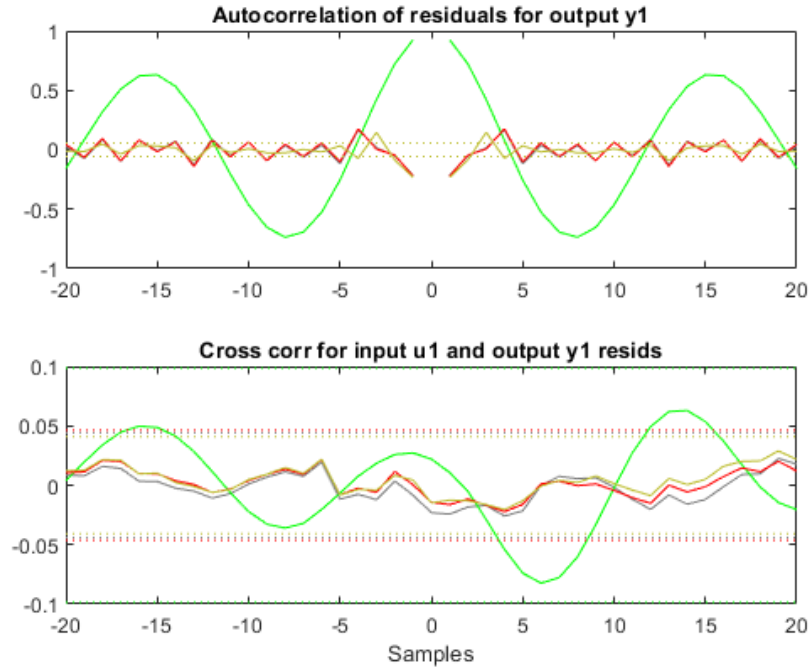


Figure 6: Residuals for the models, green=oe332

4.3 Pole/zero diagram

The diagram of pole sand zeros can be used to describe the dynamics of the system. In this case, if poles are inside the unit circle, the system is stable. If poles exists outside the unit circle then the system is unstable. If the confidence interval for a pole-zero pair overlap it indicates a possible pole-zero cancellation. When this occurs it might be useful to try to reduce the model order [4].

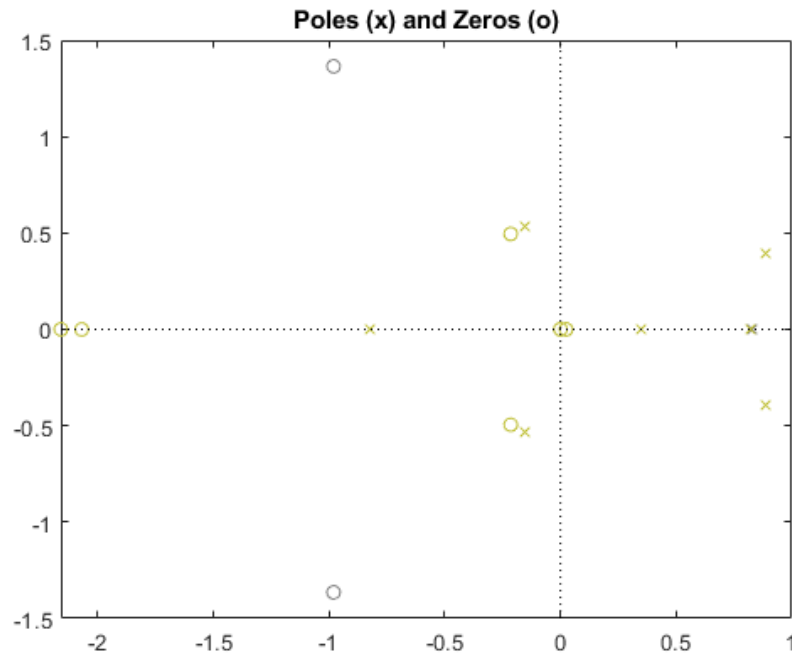


Figure 7: Pole/Zero diagram for arx762

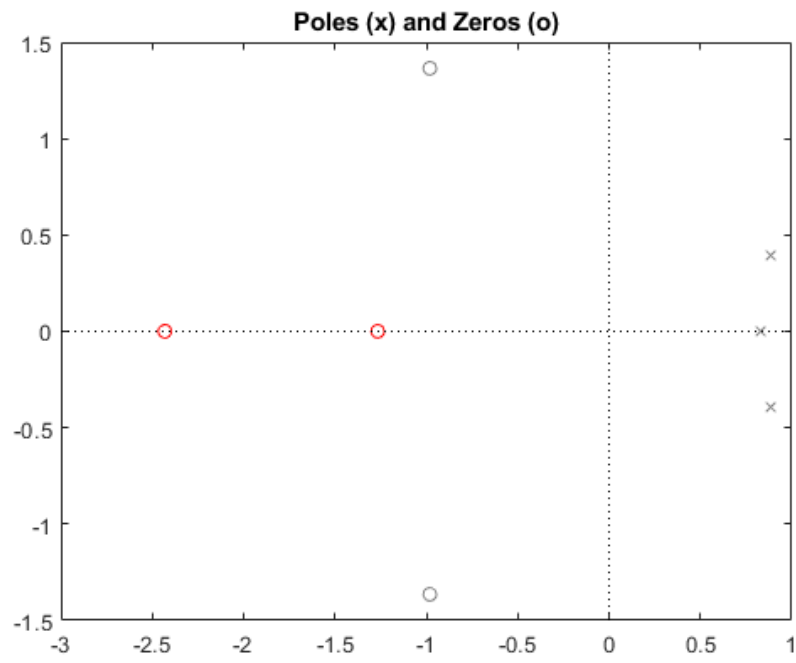


Figure 8: Pole/Zero diagram for amx3332

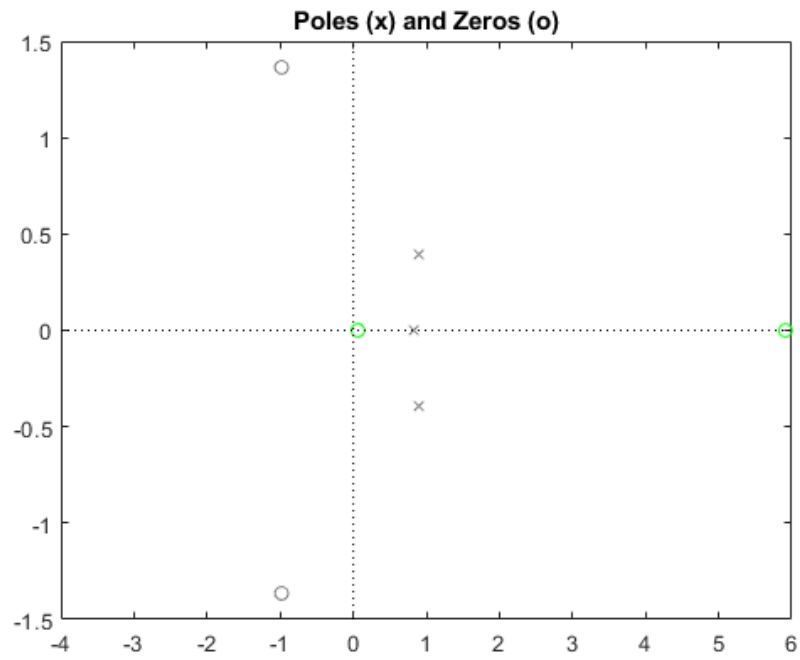


Figure 9: Pole/Zero diagram for oe332

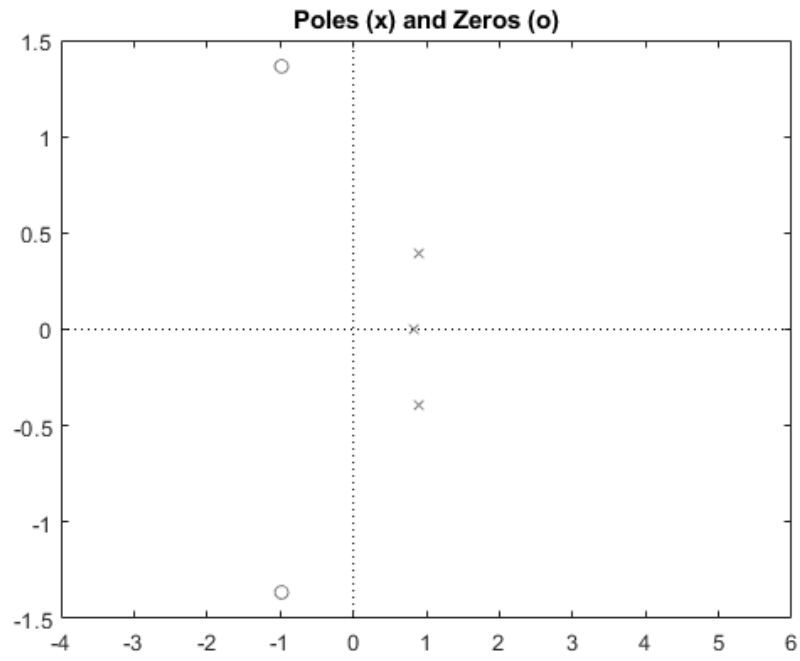


Figure 10: Pole/Zero diagram for `bj33332`

4.4 Confidence interval for the parameters

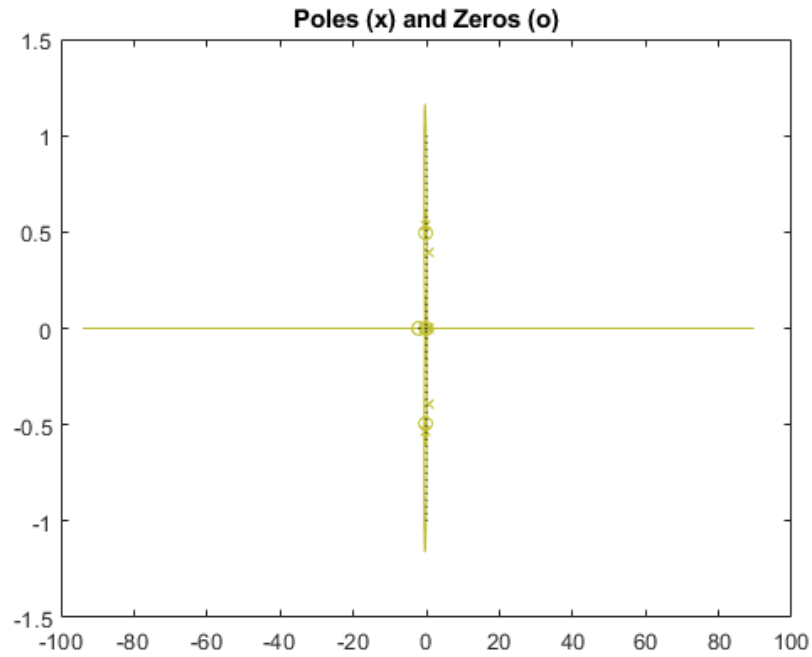


Figure 11: Pole/Zero diagram with confidence intervals for `arx762`

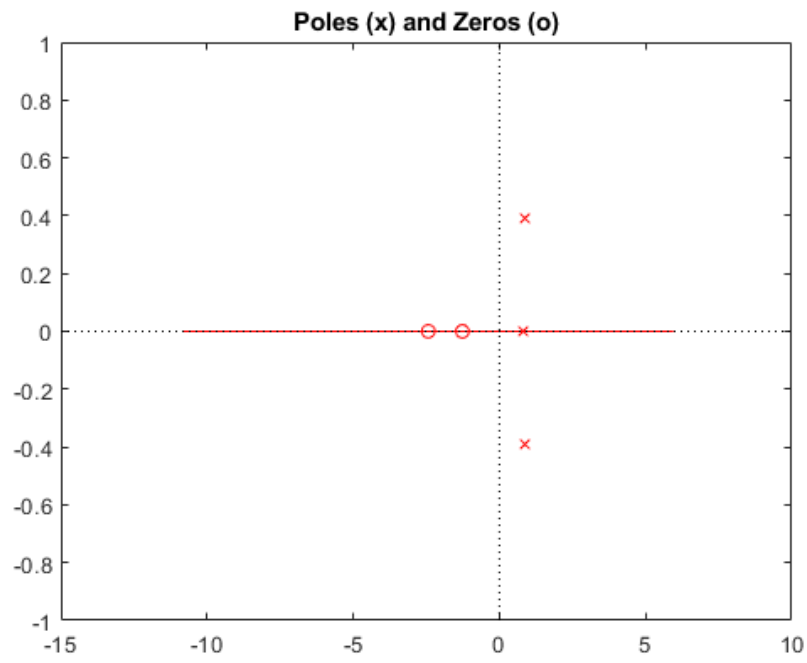


Figure 12: Pole/Zero diagram with confidence intervals for amx3332

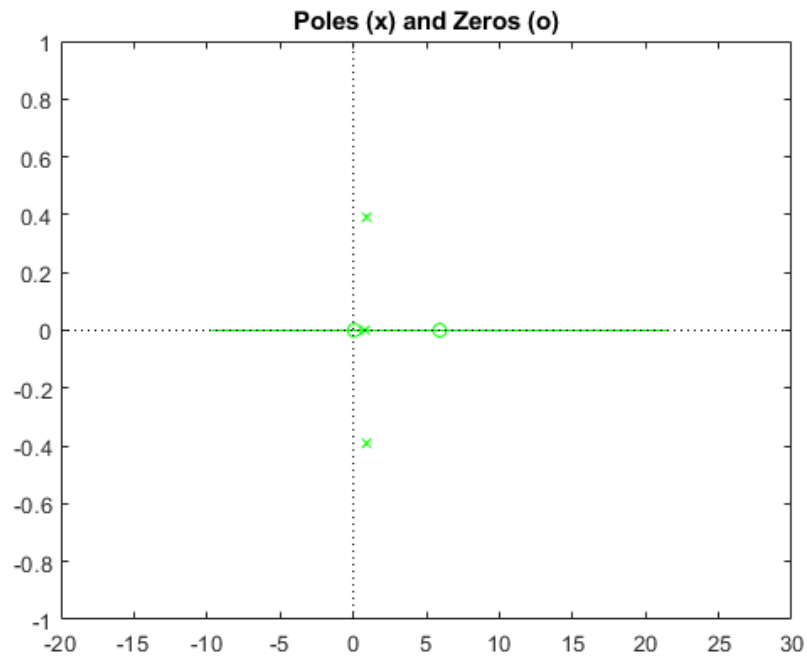


Figure 13: Pole/Zero diagram with confidence intervals for oe332

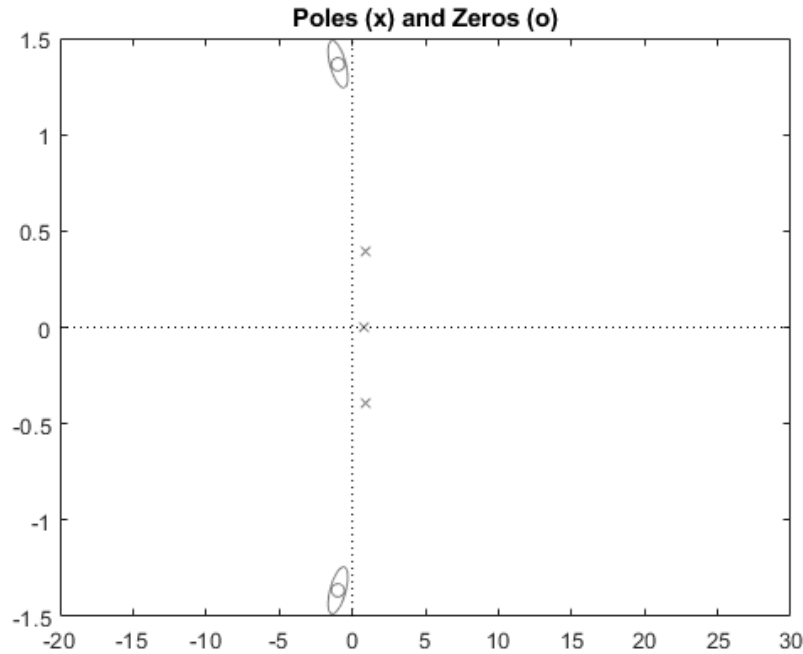


Figure 14: Pole/Zero diagram with confidence intervals for bj33332

4.5 Strength/weaknesses of the models

4.5.1 ARX

Among all the models used, the ARX model is the simplest to estimate, and it's generally a good practice to start with simpler approaches. ARX is also a universal approximator for any linear system. However, due to its simplicity, achieving highly accurate fits often requires a large number of parameters, leading to a high polynomial order. The ARX362 model achieved a fit of 70.15, which is reasonably good given that its order is lower than that of the ARX762 model. However, in the cross-correlation analysis, ARX362 falls outside the acceptable interval, indicating that the model does not fully capture the output accurately.

4.5.2 ARMAX

The ARMAX-model is a more flexible model compared to ARX since it can also model disturbance. Since it is capable of modeling disturbances, it is also more complex to estimate. Using the standard values in the toolbox for the ARMAX2221 model resulted in a fit of less than 50, and it also fell outside the interval in the residual analysis. Increasing the order beyond 3332 did not yield any significant improvement, so the chosen model order was set to 3332.

4.5.3 OE

If the system does not contain any feedback when collecting the data, then the OE-model can produce the correct transfer function regardless of the disturbance. One has to keep in mind that the OE-model cannot model the disturbance, only add it to the model. Several different orders were tested, and although they achieved similar model fits to the others, they fell outside the acceptable interval in the cross-correlation analysis.

4.5.4 BJ

A BJ model can effectively represent the disturbances in a system, handling them separately from the system's dynamics. This approach makes it highly capable of modeling the entire system. However, because BJ models are more complex than models like OE, they may require greater computational

resources for estimation. After trying many different combinations, the conclusion was that it was not really possible to get the model fit to go above 75 so it was not beneficial to make the model more complex than the one chosen. If the order were too low on the parameters i.e 22221, it would fall outside the acceptable interval in the cross-correlation analysis.

4.6 Model recommendation

Since all the models showed similar fits, as indicated in Figure 5, it is necessary to consider other factors. The ARX and ARMAX models are closely related, but the ARMAX model (amx3332) required only 11 parameters compared to 15 for the ARX model (arx762). Additionally, the ARMAX model is better equipped to handle disturbances, making it the superior choice between the two. The OE model, as seen in Figure 6, exhibited peaks outside the confidence interval, which leaves the BJ model. While both the BJ and ARMAX models can manage disturbances, the BJ model is more complex to estimate numerically and required more parameters. Therefore, the ARMAX model is the best option for this system.

5 References

References

- [1] Lennart Ljung, Torkel Glad, and Andreas Hansson, *Modeling and Identification of Dynamic Systems*, Studentlitteratur 2021.
- [2] Lennart Ljung, *Introduction to System Identification*, https://www.youtube.com/watch?v=u7hJ1aF-JrU&t=1600s&ab_channel=MATLAB
- [3] Mathworks, *What Is Residual Analysis?*, <https://se.mathworks.com/help/ident/ug/what-is-residual-analysis.html>
- [4] Mathworks, *Reducing Model Order Using Pole-Zero Plots*, <https://se.mathworks.com/help/ident/ug/reducing-model-order-using-pole-zero-plots.html>