INSTITUTO TECNOLÓGICO Y DE ESTUDIOS SUPERIORES DE MONTERREY

CAMPUS MONTERREY



REAL-TIME MONITORING AND DIAGNOSIS IN DYNAMIC SYSTEMS USING PARTICLE FILTERING METHODS

BY

RUBÉN MORALES-MENÉNDEZ

A DISSERTATION
SUBMITTED TO THE COMPUTER SCIENCE GRADUATE PROGRAM
AND THE COMMITTEE OF GRADUATE STUDIES OF
TECNOLOGICO DE MONTERREY
IN PARTIAL FULFILMENT OF THE REQUIREMENTS FOR THE DEGREE OF

DOCTOR OF PHILOSOPHY IN INTELLIGENT SYSTEMS

MONTERREY, NUEVO LEÓN, MÉXICO, MAY 2003

©Copyright by Rubén Morales-Menéndez, 2003 All Rights reserved

INSTITUTO TECNOLÓGICO Y DE ESTUDIOS SUPERIORES DE MONTERREY

CAMPUS MONTERREY

THE COMMITTEE MEMBERS HEREBY RECOMMEND THE THESIS PRESENTED BY **RUBEN MORALES-MENÉNDEZ** TO BE ACCEPTED AS A PARTIAL FULFILMENT OF THE REQUIREMENTS
FOR THE DEGREE OF DOCTOR OF PHILOSOPHY IN INTELLIGENT SYSTEMS

COMMITTEE MEMBERS David Poole, PhD Thesis Coadvisor Computer Science, UBC Nando De Freitas, PhD Thesis Coadvisor Computer Science, UBC Francisco J Cantú O. PhD Thesis Coadvisor Artificial Intelligence Center, Tecnológico de Monterrey Ricardo A Ramírez M, PhD Sinodal member Mecatronics, Tecnológico de Monterrey Arturo Nolazco, PhD Sinodal member Computer Science, Tecnológico de Monterrey Elisa Virginia Vazquez Lepe, PhD

Monterrey, NL México, May 2003

Graduate Studiates Director
Tecnológico de Monterrey, Campus Monterrey

External Advisors Acknowledgements

David Poole
I would like to thank
Nando de Freitas
I would like to thank

Acknowledgements

I would like to thank

Thank..

Dedication

To ...

To ...

Abstract

Fault diagnosis is ...

Contents

1	Introduction 1				
	1.1	Motivation	1		
	1.2	Problem description	1		
	1.3	State-of-the-art	1		
	1.4	Related work	1		
	1.5	Contributions	1		
	1.6	Outline	1		
2	Stat	e of the Art	2		
3	PROPOSAL 3				
	3.1	Introduction	3		
	3.2	Research proposal	3		
	3.3	Design of Experiments			
	3.4	Conclusions	3		
4	Con	aclusions	4		
	4.1	Results	4		
	4.2	Contributions	4		
	4.3	Limitations	4		
A	App	pendix 1	6		
В	Diag	gnosis in Dynamic Systems	7		
	B.1	Definitions	7		
	B 2	The Qualitative Model Representation	7		

List of Tables

List of Figures

Introduction

Locate the reader on the specific topic

1.1 Motivation

Why is this work important? What is the relevance practice? Who might be interested in reading this work? Example of citation [Meir, 1995]

1.2 Problem description

What is the problem that is going to be solved? Size the problem and limit the problem.

1.3 State-of-the-art

Briefly describe who and how they have attacked the problem. This will be detailed in detail in chapter 2

1.4 Related work

Very briefly describe who similarly (if this is the case) to what you are going to propose.

1.5 Contributions

Highlight what were the 3 main contributions of your research project

1.6 Outline

Describe how the thesis document is structured. If there are 5 chapters: In chapter 1 you see...., in chapter 2, is analyzed...., the bibliography. The appendices are organized in... Appendix 1 deals with....

State of the Art

More citations [de Freitas, 1997]. More citations [Girosi et al., 1995]

PROPOSAL

- 3.1 Introduction
- 3.2 Research proposal
- 3.3 Design of Experiments
- 3.4 Conclusions

Conclusions

4.1 Results

Main results appear in [de Freitas et al., 2004].

4.2 Contributions

4.3 Limitations

Bibliography

- [de Freitas *et al.*, 2004] Nando de Freitas, R. Dearden, F. Hutter, R. Morales-Menendez, J. Mutch, and D. Poole. Diagnosis by a Waiter and a Mars Explorer. *Proc of the IEEE*, 92(3):455–468, 2004.
- [de Freitas, 1997] N de Freitas. Neural network based nonparametric regression for nonlinear system identification and fault detection. Master's thesis, University of the Witwatersrand, Johannesburg, 1997.
- [Girosi *et al.*, 1995] F Girosi, M Jones, and T Poggio. Regularization theory and neural networks architectures. *Neural Computation*, 7(2):219–269, 1995.
- [Meir, 1995] R Meir. Bias, variance and the combination of estimators: The case of linear least squares. Technical report, Department of Electrical Engineering, Technion, Haifa, Israel, 1995.
- [Moody, 1992] J E Moody. The effective number of parameters: An analysis of generalization and regularization in nonlinear learning systems. In J E Moody, S J Hanson, and R P Lippmann, editors, *Advances in Neural Information Processing Systems 4*, 1992.
- [Sjöberg, 1995] J Sjöberg. *Non-Linear System Identification with Neural Networks*. PhD thesis, Department of Electrical Engineering, Linköping University, Sweeden, 1995.

Appendix A

Appendix 1

Uso de referencias [Moody, 1992] and [Sjöberg, 1995]

Appendix B

Diagnosis in Dynamic Systems

B.1 Definitions

Some important definitions in dynamic systems are:

- Static versus dynamic systems.
 A system is
- 2. *Linear versus non-linear models*. A linear model,

B.2 The Qualitative Model Representation

Curriculum Vitae

Rubén Morales-Menéndez was born in Veracruz, México. He received the degree of Bachelor of Science in Chemical Engineering and Systems (1984), the degree of Master of Science in Chemical Engineering (1986) and the degree of Master of Science in Control Engineering (1992) from Tecnológico de Monterrey, Campus Monterrey, México, where he is currently a full professor in the Mechatronics and Automation Dept. He is also a consultant specializing in the analysis and design of automatic control systems for continuous processes, and a PhD candidate. From 2000 through 2003 he has been a visiting scholar at the Laboratory of Intelligence Computer. of the University of British Columbia, Canada. His research interests include artificial intelligence techniques for control processes.