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clear all, close all
load("iddata-18.mat");
subplot(211), plot(id)
subplot(212), plot(val)

index_plot=1; na=2; m=5;
%predictie

        phi= Neli(id.u,id.y,m,na,-1); marime_phi=size(phi);
        teta=phi\id.y;

        phi_val=Neli(val.u,val.y,m,na,-1);
        yhat=phi_val*teta;
        yhat_id=phi*teta;

%eroare predictie identificare
mse=id.y-yhat_id;
MSE_PRE_ID=sum(mse.^2)/length(yhat_id);

        figure, plot(yhat_id), hold on, plot(id.y), title('MSE PRE
identificare=', MSE_PRE_ID)

%eroare predictie validare
mse=val.y-yhat;
MSE_PRE=sum(mse.^2)/length(yhat);

        figure, plot(yhat), hold on, plot(val.y), title('MSE PRE validare=',
MSE_PRE)

% simulare identificare
        for k=1:length(id.y)
            if k==1
                k_sim=Neli(id.u,0,m,na,k);
            else
                k_sim=Neli(id.u,Ysim_id,m,na,k);
            end
            Ysim_id(k)=k_sim*teta;
        end

%eroare simulare
mse=id.y-Ysim_id';
MSE_SIM_ID=sum(mse.^2)/length(Ysim_id);

        figure, plot(Ysim_id), hold on, plot(id.y), title('MSE SIM
identificare=', MSE_SIM_ID)

% simulare validare
Ysim=zeros(1,3);
        for k=1:length(val.y)
            if k==1
                k_sim=Neli(val.u,0,m,na,k);
            else

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        k_sim=Neli(val.u,Ysim,m,na,k);
    end
    Ysim(k)=k_sim*teta;
end

%eroare simulare
mse=val.y-Ysim';
MSE_SIM=sum(mse.^2)/length(Ysim);

figure, plot(Ysim), hold on, plot(val.y), title('MSE SIM
validare=', MSE_SIM)

function Fi= Neli(u,y,m,na, deep)

    if deep<=0
        for n=1:na
            for i=1:length(y)
                if i<=n
                    coloane_y(i,n)=0; coloane_u(i,n)=0;
                else
                    coloane_y(i,n)=y(i-n); coloane_u(i,n)=u(i-n);
                end
            end
        end
        Matri=ones(length(y),1);    %initializre Matri
    else
        for n=1:na
            if deep<=n
                coloane_y(1,n)=0; coloane_u(1,n)=0;
            else
                coloane_y(1,n)=y(deep-n); coloane_u(1,n)=u(deep-n);
            end
        end
        Matri=1;    %initializre Matri
    end

    for pow=1:m
        Matri=[Matri,coloane_y.^pow];    Matri=[Matri,coloane_u.^pow];    %
    aduagare u si y simpli
    end

    Simple=[coloane_u,coloane_y]; Marime_s=size(Simple);
    placebo=Simple;
    prime=1;    Marime_p=size(Simple);

    while Marime_p(1,2)>1
        for secon=prime:Marime_p(1,2)-1
            if prime==1 & secon==1
                Combinati=Simple(:,prime).*Simple(:,secon+1);
            else
                Combinati=[Combinati,Simple(:,prime).*Simple(:,secon+1)];
            end
        end
    end

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        end
        placebo(:,1)=[]; Marime_p=size(placebo); prime=prime+1;
    end

    Marime_c=size(Combinati);

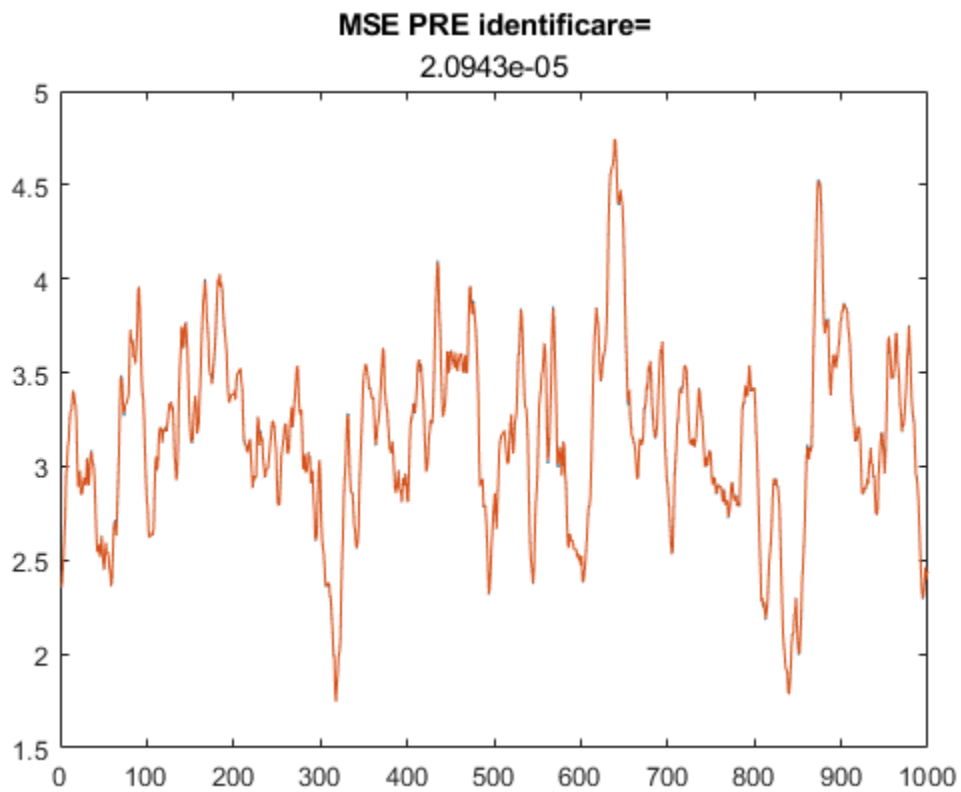
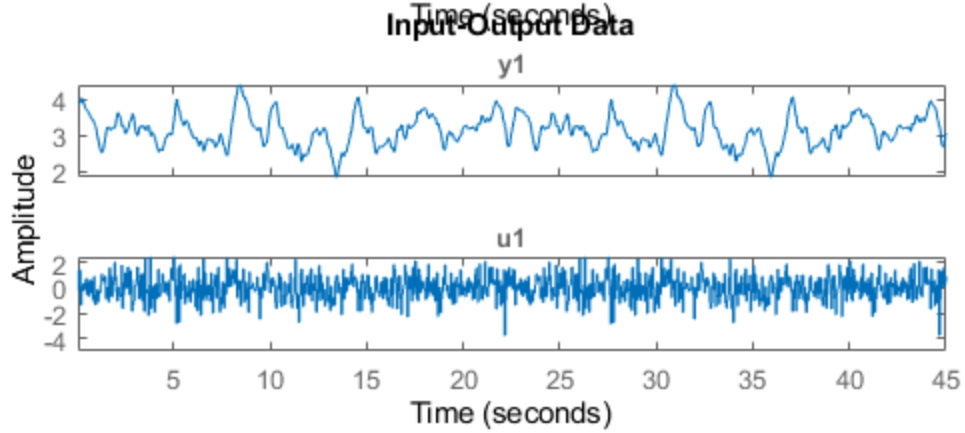
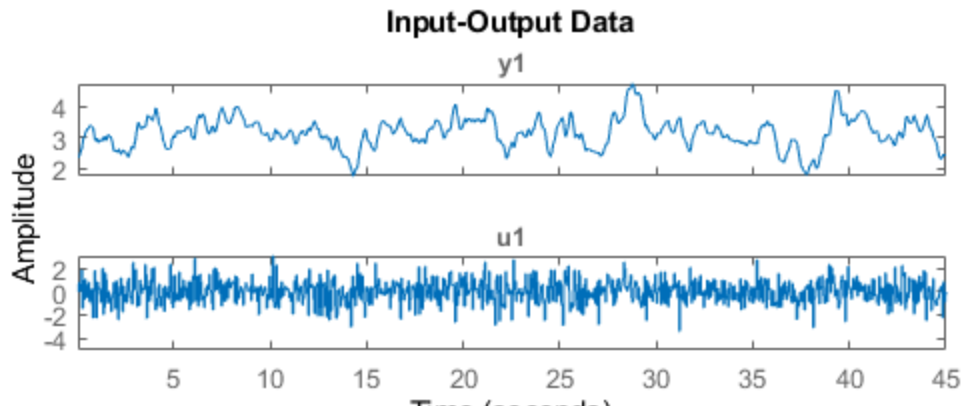
    %combinatile neliniare pana la ordinul 3
    for i=1:Marime_c(1,2)
        for j=1:Marime_s(1,2)
            if i==1 & j==1
                Combinati2=Combinati(:,1).*Simple(:,1);
            else
                Combinati2=[Combinati2, Combinati(:,i).*Simple(:,j)];
            end
        end
    end
    FinalCombinati=Combinati2;

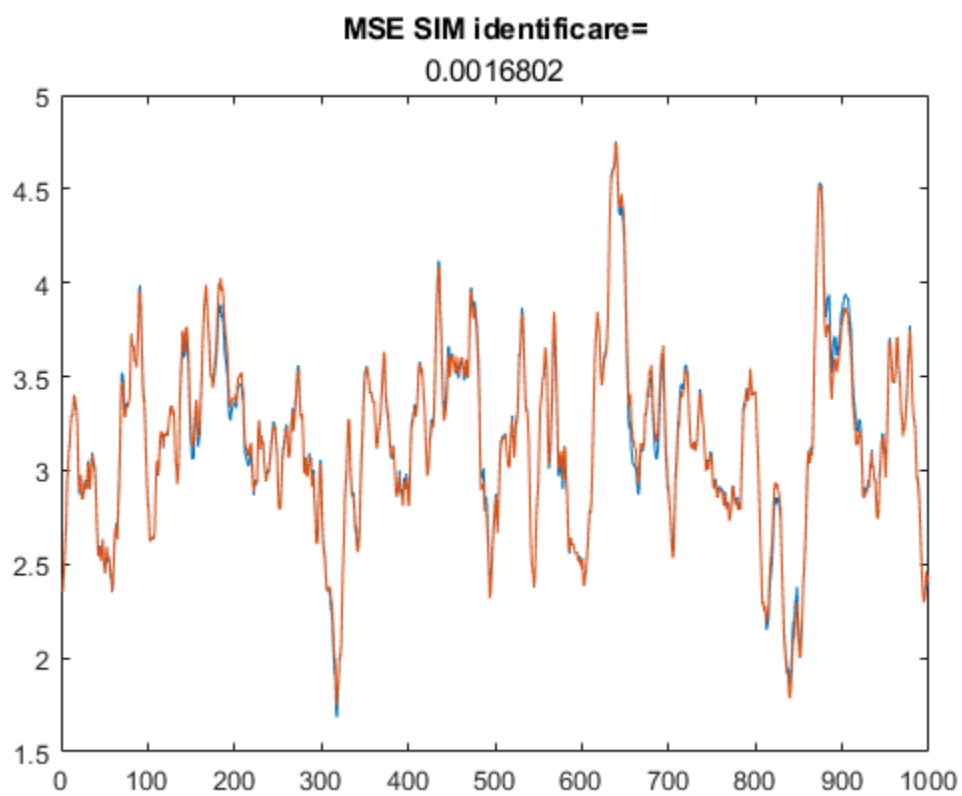
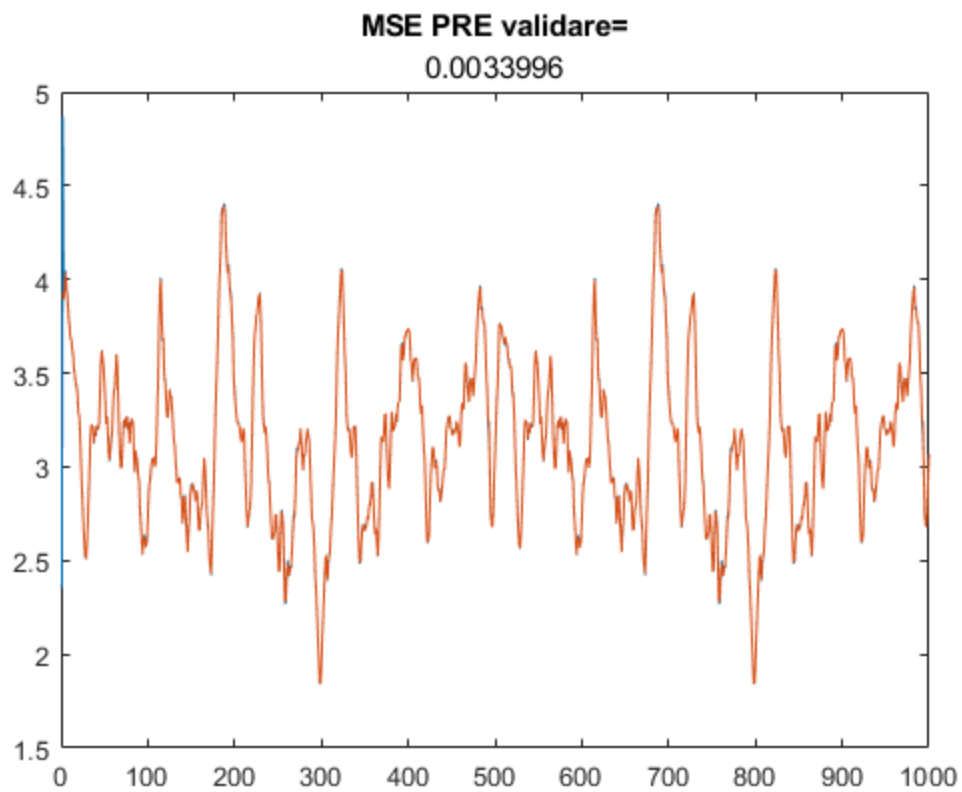
    %combinatile neliniare de la ordinul 4 in sus
    Marime_c2=size(Combinati2);
    for ordin=4:m
        for i=1:Marime_c2(1,2)
            for j=1:Marime_s(1,2)
                if i==1 & j==1
                    Combinati2=Combinati(:,1).*Simple(:,1);
                else
                    Combinati2=[Combinati2, Combinati2(:,i).*Simple(:,j)];
                end
            end
        end
    end
    FinalCombinati=[FinalCombinati, Combinati2];
end

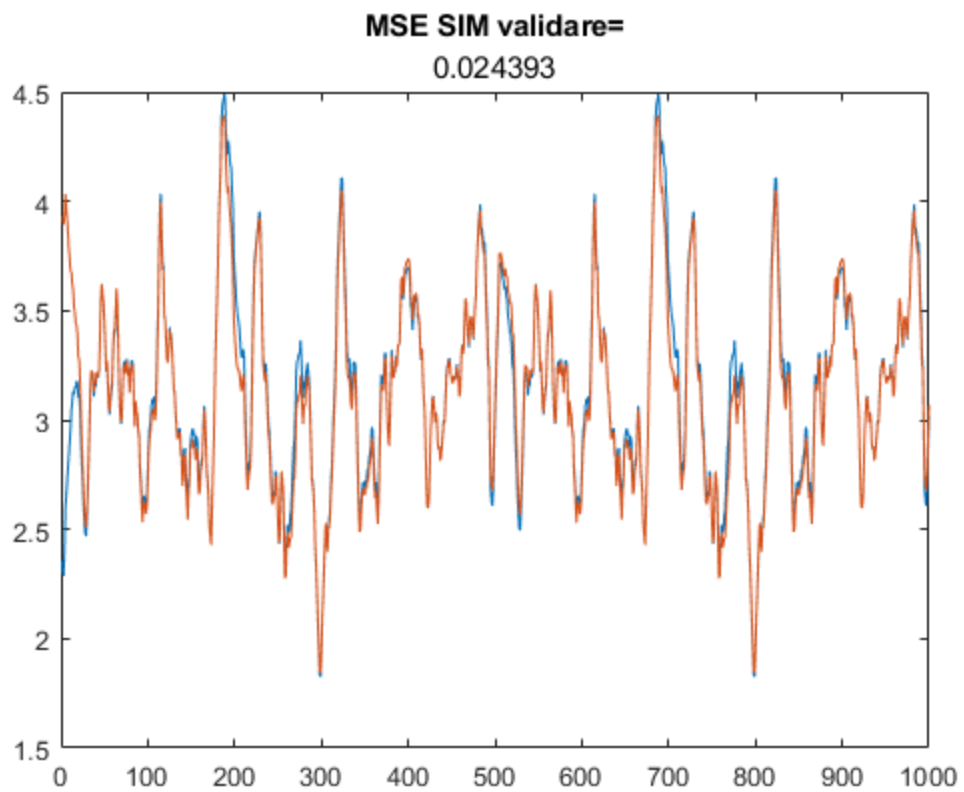
    if m==1
        Fi=Matri;
    elseif m==2
        Fi=[Matri,Combinati];
    else
        Fi=[Matri,Combinati,FinalCombinati];
    end
end

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Warning: Updating objects saved with previous MATLAB version...  
 Resave your MAT files to improve loading speed.  
 Warning: Rank deficient, rank = 68, tol = 3.537366e-09.







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