

SOLUTION OF NONLINEAR SISO SYSTEM THROUGH DIFFERENT PARADIGMS

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Abstract – This paper shows different methods for solving a nonlinear regression problem. The same dataset with 250 observations of a nonlinear SISO (single input, single output) system is used for the following methods: least-squares regressor by parts, k th order polynomial regressor, Mamdani fuzzy system, and 0-order Takagi-Sugeno fuzzy system. All models are analyzed via R^2 for different hyperparameters (polynomial order, number of intervals, etc...). The best solutions' residues and scatter plots are analyzed and discussed.

Keywords – Nonlinear regression problem, Mamdani fuzzy system, Takagi-Sugeno fuzzy system, polynomial regressor, regression by parts.

I. Least-Squares by parts

The Least-Squares (LS) method is an approximation technique for overdetermined systems that aims to minimize the squared value of the residuals. Such systems are characterized by having more equations than variables and are easily found in practice [1].

Consider the example of a discrete-time SISO system, where $x_n, y_n \in \mathbb{R}$ are, respectively, their input and output values at the instant $n \in \{1, 2, \dots, N\}$. At each instant, one has an equation where the input and output are related through a set of $K + 1$ parameters, $\theta \in \mathbb{R}^{K+1}$. Mathematically, one can define the output variable as

$$y_n = f(x_n; \theta) \quad (1)$$

When $f(\cdot)$ is a linear function, the LS problem is commonly called Ordinary Least-Square (OLS). The least-squares method aims to minimize the following cost function

$$J(\hat{\theta}) = \sum_{n=1}^N e_n^2, \quad (2)$$

where \hat{y}_n and $\hat{\theta}$ are the estimates of y_n and θ , respectively, and $e_n = y_n - \hat{y}_n$ is the residual signal. Although the OLS method has no optimality associated with it, various practical problems, such as regression analysis, can be solved via OLS since no probabilistic assumptions need to be made about the data [1].

The linear regressor output of the SISO system can be expressed as

$$\hat{y}_n = f(x_n; \hat{\theta}) = \hat{a}x_n + \hat{b}, \quad (3)$$

where $\hat{\theta} = [\hat{a} \ \hat{b}]^T$. By using the Equation (3), we can

rewrite the cost function as

$$J(\hat{\theta}) = \sum_{n=1}^N (y_n - \hat{a}x_n - \hat{b})^2. \quad (4)$$

The Equation (4) describes a convex function whose surface is a hyperparaboloid. The minimum value of the cost function corresponds to the set of coefficients sought [2]. By calculating the derivative of $J(\hat{\theta})$ with respect to \hat{a} and \hat{b} , we get

$$\frac{\partial J(\hat{\theta})}{\partial \hat{a}} = -2 \sum_{n=1}^N x_n (\hat{y}_n - \hat{a}x_n - \hat{b}) = 0 \quad (5)$$

and

$$\frac{\partial J(\hat{\theta})}{\partial \hat{b}} = -2 \sum_{n=1}^N (\hat{y}_n - \hat{a}x_n - \hat{b}) = 0, \quad (6)$$

respectively. The solution of this system of equations is given by

$$\hat{a} = \frac{\hat{\sigma}_{xy}}{\hat{\sigma}_x^2} \quad (7)$$

and

$$\hat{b} = \hat{\mu}_y - \hat{a}\hat{\mu}_x, \quad (8)$$

where $\hat{\mu}$ and $\hat{\sigma}^2$ are the sample mean and sample variance with respect to its subscript, respectively, and $\hat{\sigma}_{xy}$ is the estimate of the covariance of x_n and y_n .

Although the solution of the SISO OLS method is rather straightforward, many input-output relationships found in practice have nonlinearities. In these cases, one can resort to applying a transformation to the data in order to linearize the problem. Another approach is to utilize the OLS method in intervals where the scatter plot behaves approximately linear, yielding a set of linear curves with their respective parameters for each path. It is also possible to exploit other nonlinear regression methods, such as polynomial regression. The scatter plot of the dataset, shown in Figure 1, suggests that the input-output relationship is severely nonlinear. Nonetheless, there are intervals where the function can be approximated to a linear curve. A natural hyperparameter arises in this approach: the number of intervals considered. The main trade-off is that the more intervals considered, the better the performance of the coefficient of determination tends to be. However, more parameters are needed to characterize the curve. The

best solution is to solve the nonlinear problem with as few parameters as possible.

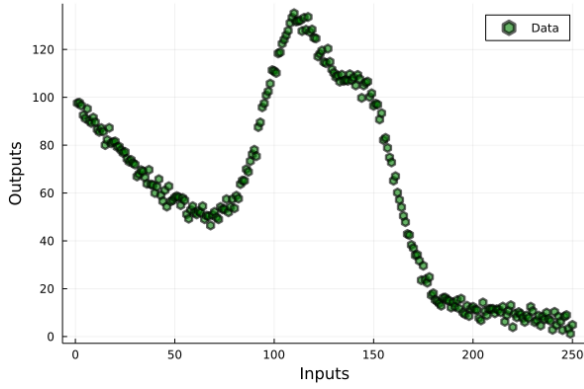


Fig. 1. Scatter plot of the dataset.

In this paper, the OLS algorithm by parts is implemented for different sets of curve intervals, $\{R_i\}_{i=1}^I$, where $I \in \{4, 5, 6\}$ and R_i is the i th interval. Since it is obtained a coefficient of determination, R^2 , for each interval, the mean, μ_{R^2} , and the variance, $\sigma_{R^2}^2$, is analyzed for each configuration. The Figure 2 shows where the delimiters have been placed, in addition to the linear curves obtained by the OLS algorithm. The Algorithm 1 summarizes the behavior of the OLS algorithm by parts, and the Table I shows the performance for each value of I .

Algorithm 1: OLS algorithm by parts

Input: $\{(x_n, y_n)\}_{n=1}^N$

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1 for  $I \in \{4, 5, 6\}$  do
2   for  $i \in \{1, 2, \dots, I\}$  do
3     for  $(x_n, y_n) \in R_i$  do
4        $N_i \leftarrow$  number of samples that belongs to  $R_i$ 
5        $\hat{\mu}_x \leftarrow \frac{1}{N_i} \sum x_n$ 
6        $\hat{\mu}_y \leftarrow \frac{1}{N_i} \sum y_n$ 
7        $\hat{\sigma}_{xy} \leftarrow \frac{1}{N_i} \sum x_n y_n - \hat{\mu}_x \hat{\mu}_y$ 
8        $\hat{\sigma}_x^2 \leftarrow \frac{1}{N_i} \sum x_n^2 - \hat{\mu}_x^2$ 
9        $\hat{a} \leftarrow \frac{\hat{\sigma}_{xy}}{\hat{\sigma}_x^2}$ 
10       $\hat{b} \leftarrow \hat{\mu}_y - \hat{a} \hat{\mu}_x$ 

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TABLE I
OLS by parts performance - R^2

I	$i=1$	$i=2$	$i=3$	$i=4$	$i=5$	$i=6$	μ_{R^2}	$\sigma_{R^2}^2$
4	0.962	0.952	0.911	0.627	NaN	NaN	0.863	0.018
5	0.962	0.952	0.895	0.985	0.627	NaN	0.884	0.017
6	0.962	0.952	0.876	0.314	0.985	0.627	0.786	0.059

The best solution is found for $I = 5$, highlighted in the Table I. Although it is expected to achieve better performance as it is increased the number of intervals, it is possible to notice by the Figure 2c that the placement of the delimiters does not contribute for a good linear approximation (there are outliers for $i = 4$). This fact decreases R^2 and makes it worse when compared with the case where $I = 5$.

In addition to the regressor performance, one can analyze

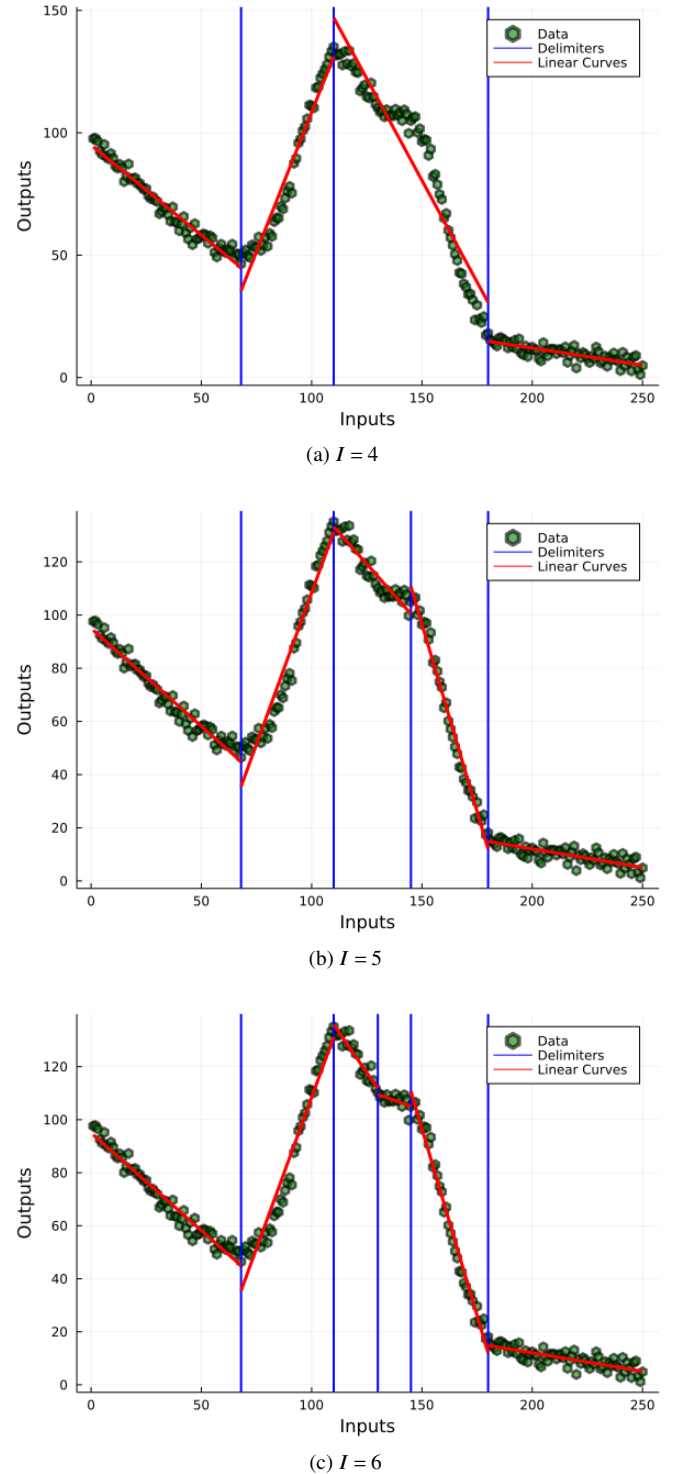


Fig. 2. The OLS method by parts.

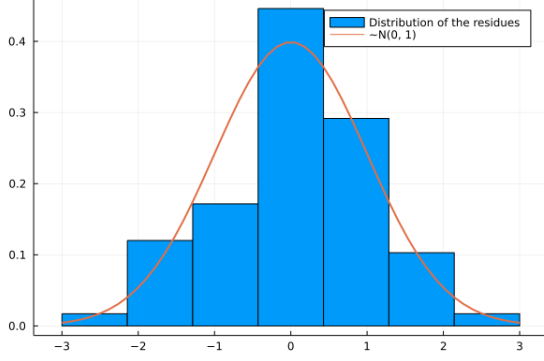


Fig. 3. Distribution of the residuals.

the distribution of the residuals. Let ξ_n be the normalized residual value, that is, $\xi_n = e_n / \sigma_e$. For a good placement of the intervals, the normalized residual distribution approximates to a zero-mean Gaussian distribution with unitary variance, i.e., $\xi_n \sim N(0, 1)$. The Figure 3 shows the distribution (for $i = 1$) of the residuals along with the Gaussian distribution.

II. Polynomial Regression

The Polynomial regression is a nonlinear method which extends the concept of the SISO OLS algorithm. At the instant n , the input x_n is utilized to generate the tuple $(h_{n,1}, h_{n,2}, \dots, h_{n,K})$, where $h_{n,k} = x_n^k$, $\forall k \in \{1, 2, \dots, K\}$. Therefore, the SISO model is transformed into a MISO (Multiple Input, Single Output) model, where the k th input of the n th instant is x_n to the power k . Note that, albeit this model is not linear with relation to x_n , it is with relation to $h_{n,k}$, that is,

$$\begin{aligned} y_n &= f(x_n; \hat{\theta}) = \mathbf{h}_n^T \hat{\theta} \\ &= \hat{\theta}_0 + \hat{\theta}_1 h_{n,1} + \hat{\theta}_2 h_{n,2} + \dots + \hat{\theta}_K h_{n,K}, \end{aligned} \quad (9)$$

where $\hat{\theta} = [\hat{\theta}_0 \ \hat{\theta}_1 \ \dots \ \hat{\theta}_K]^T \in \mathbb{R}^{K+1}$ and $\mathbf{h}_n = [1 \ h_{n,1} \ h_{n,2} \ \dots \ h_{n,K}]^T \in \mathbb{R}^{K+1}$. The matricial notation for all N observations is given by

$$\hat{\mathbf{y}} = \mathbf{H} \hat{\theta} \quad (10)$$

where $\mathbf{y} = [y_1 \ y_2 \ \dots \ y_N]^T \in \mathbb{R}^N$ and

$$\mathbf{H} = \begin{bmatrix} 1 & h_{1,1} & h_{1,2} & \dots & h_{1,K} \\ 1 & h_{2,1} & h_{2,2} & \dots & h_{2,K} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & h_{N,1} & h_{N,2} & \dots & h_{N,K} \end{bmatrix} \in \mathbb{R}^{N \times (K+1)} \quad (11)$$

The cost function is given by

$$\begin{aligned} J(\hat{\theta}) &= (\mathbf{y} - \mathbf{H} \hat{\theta})^T (\mathbf{y} - \mathbf{H} \hat{\theta}) \\ &= \mathbf{y}^T \mathbf{y} - 2\mathbf{y}^T \mathbf{H} \hat{\theta} + \hat{\theta}^T \mathbf{H}^T \mathbf{H} \hat{\theta} \end{aligned} \quad (12)$$

By differentiating the Equation (12) with respect to $\hat{\theta}$ and

setting its result to zero, we get

$$\begin{aligned} \frac{\partial J(\hat{\theta})}{\partial \hat{\theta}} &= -2\mathbf{H}^T \mathbf{y} + 2\mathbf{H}^T \mathbf{H} \hat{\theta} = 0 \\ \therefore \hat{\theta} &= \mathbf{H}^\dagger \mathbf{y}, \end{aligned} \quad (13)$$

where $\mathbf{H}^\dagger = (\mathbf{H}^T \mathbf{H})^{-1} \mathbf{H}$ is the pseudoinverse of \mathbf{H} , also called left inverse since \mathbf{H} is a tall matrix ($N > K$). The fact that \mathbf{H} is full rank ($\text{rank}(\mathbf{H}) = K + 1$) guarantees the invertibility of $\mathbf{H}^T \mathbf{H}$ [3]. The procedure of the K th-order polynomial regression is summarized in the Algorithm 2, where the hyperparameter K is analyzed for the set $\{5, 6, 7\}$.

Algorithm 2: K th-order polynomial regressor.

Input: $\{(x_n, y_n)\}_{n=1}^N$
1 for $K \in \{5, 6, 7\}$ **do**
2 $\mathbf{y} \leftarrow$ generated from $\{y_n\}_{n=1}^N$
3 $\mathbf{H} \leftarrow$ generated from $\{x_n\}_{n=1}^N$
4 $\mathbf{H}^\dagger = (\mathbf{H}^T \mathbf{H})^{-1} \mathbf{H}$ /* The pseudoinverse */
5 $\hat{\theta} = \mathbf{H}^\dagger \mathbf{y}$

The Figure 4 shows the curve fitting for the K th-order polynomial regressor. As shown in the Table II, the 6th-order polynomial curve reached the best result. For this case, the model achieved the Pearson correlation coefficient between \mathbf{y} and $\hat{\mathbf{y}}$ of 97.84%.

TABLE II
 K th-order polynomial regressor - R^2

$K = 5$	$K = 6$	$K = 7$
0.85	0.957	0.566

III. Mamdani fuzzy system

The fuzzy system consists of a continuum-valued logic in which the truth value may be in the interval between 0 and 1. This contrasts with the so-called ordinary sets, that has only two characteristic functions (0 or 1). This approach enables to model the vagueness or uncertainty encountered in many real problems.

The fuzzy model maps the input variable domain to the $[0, 1]$ counter-domain through a membership function. This process is commonly referred as fuzzyfication. Based on a set of rules, the fuzzy system uses the truth values of the fuzzyfied input to infer how much the antecedents impact the consequent.

There are many different possibilities to define a fuzzy rule. A well-established fuzzy system model the is Mamdani type, which can be generically written as

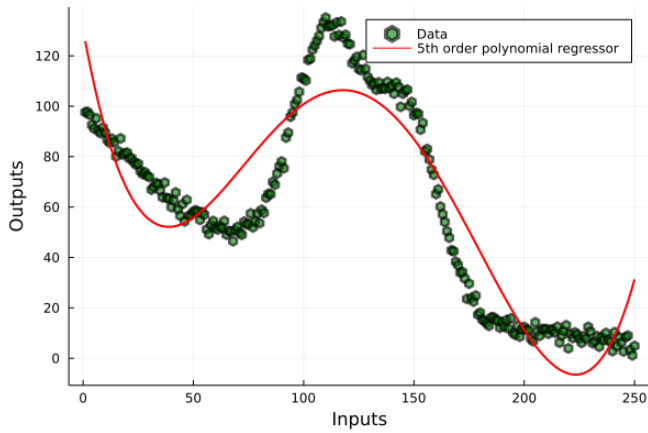
IF x_n IS A_1 AND x_n IS $A_2 \dots$ AND x_n IS A_I
 THEN y_n IS B_1 ,

where B_1 and $\{A_1, A_2, \dots, A_I\}$ are the output and input fuzzy sets, respectively, and “AND” is a fuzzy operator. Among the different infer methods, the Modus Ponens, defined by, is widely used.

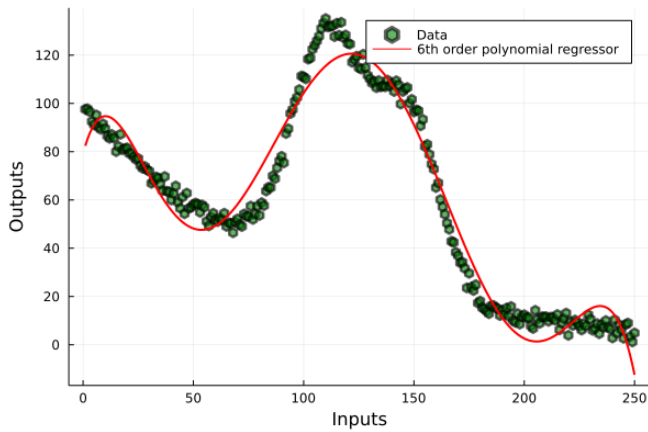
The results are then “defuzzified” to a crisp value by one of several methods. A very popular method is the “centroid”, which decides by the center of mass of the output fuzzy set.

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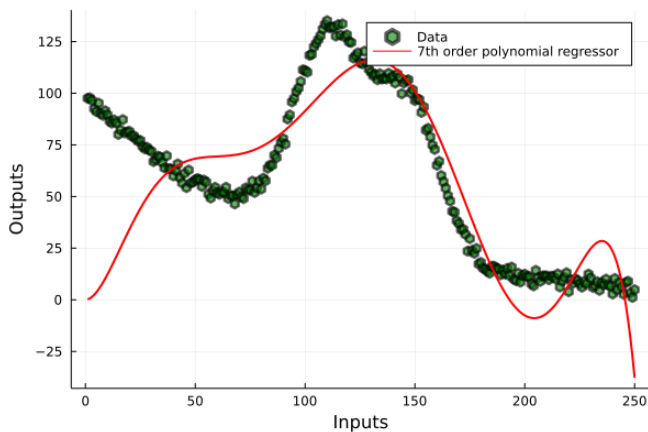
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(a) $K = 5$



(b) $K = 6$



(c) $K = 7$

Fig. 4. The K th-order polynomial regressor.