







Data-driven model learning of dynamical systems

Review of basic step response-based methods

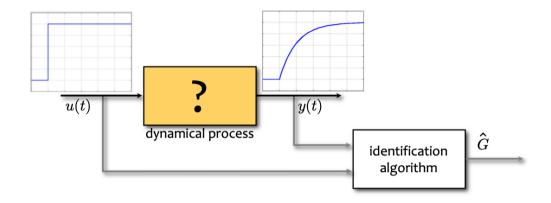
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Step response-based system identification

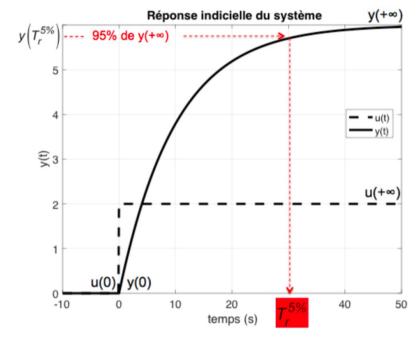


- Excite the process with a step u(t) , record output response y(t)
- Observe the shape of y(t) and reconstruct G (1st-order response? 2nd-order undamped response? Any delay? ...)
- Mostly used in process control: excitation experiment is easily done, superposition of effects can be used in the multivariable case to identify each entry G_{ij} of the **transfer matrix** G , one at the time

 $G(s) = \frac{Ke^{-\tau s}}{1 + Ts}$



Identification of a first-order model plus delay from step response data



There is no delay here τ =0 Otherwise, it is determined from visual inspection

1. Find the final and initial values of the response and of the step.

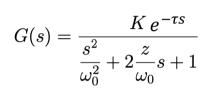
$$K = \frac{y(+\infty) - y(0)}{u(+\infty) - u(0)}$$

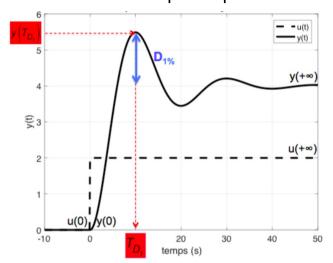
2. Find $y(T_r^{5\%})$, deduce from it $T_r^{5\%}$ then T:

$$T = \frac{T_r^{5\%}}{3}$$



Identification of a second-order undamped model plus delay from the step response





There is no delay here τ =0 Otherwise, it is determined from visual inspection

1. Find the final and initial values of the response and of the step. Deduce K from:

$$K = \frac{y(+\infty) - y(0)}{u(+\infty) - u(0)}$$

2. Find the final and initial values of the response and that of the first overshoot $y(t_{D_1})$ Deduce from it D_1 , then z:

$$D_1 = \frac{y(T_{D_1}) - y(+\infty)}{y(+\infty) - y(0)}$$
$$z = \sqrt{\frac{(\ln(D_1))^2}{(\ln(D_1))^2 + \pi^2}}$$

3. Find the time-instant of the first overshoot T_{D_1} . Deduce from it ω_0 :

$$\omega_0 = \frac{\pi}{T_{D_1}\sqrt{1-z^2}}$$



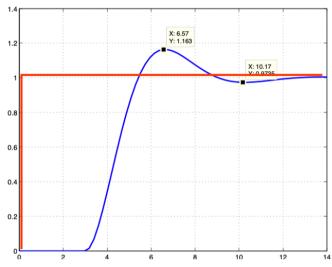
Identification of a second-order undamped model plus time-delay from step response - Example

The step has been sent at time t=0s

The step response looks like a second-order undamped model with a clear time-delay

$$G(s) = \frac{K e^{-\tau s}}{\frac{s^2}{\omega_0^2} + 2\frac{z}{\omega_0}s + 1}$$

From visual inspection: $\tau \approx 3s$



1. Find the final and initial values of the response and of the step. Deduce K from:

$$K = \frac{y(+\infty) - y(0)}{u(+\infty) - u(0)} = \frac{1 - 0}{1 - 0} = 1$$

2. Find the final and initial values of the response and that of the first overshoot $y(t_{D_1})$ Deduce from it D_1 , then z:

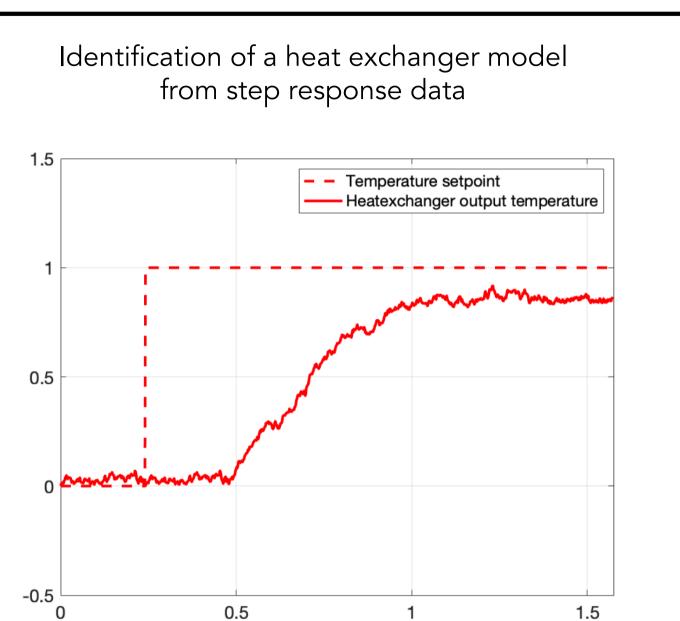
$$D_1 = \frac{y(T_{D_1}) - y(+\infty)}{y(+\infty) - y(0)} = \frac{1.163 - 1}{1 - 0} = 0.163$$
$$z = \sqrt{\frac{(\ln(D_1))^2}{(\ln(D_1))^2 + \pi^2}} \approx 0.5$$

3. Find the time-instant of the first overshoot T_{D_1} . Deduce from it ω_0 :

$$\omega_0 = \frac{\pi}{T_{D_1}\sqrt{1-z^2}} = \frac{\pi}{6.57\sqrt{1-0.5^2}} \approx 0.55 \text{ rad/s}$$





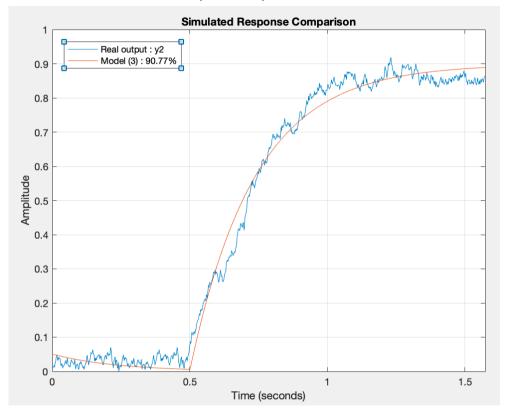


Time (mn)





Identification of a heat exchanger model from step response data



There are nowadays methods that directly determine more general transfer function model parameters from time-response data not limited to step responses

→ Objectives of the rest of the course ...