linma2875

2020

UCLouvain

System Identification

Due to the COVID-19 crisis, the information below is subject to change, in particular that concerning the teaching mode (presential, distance or in a comodal or hybrid format).

5 credits	30.0 h + 30.0 h	Q2

Teacher(s)	Hendrickx Julien ;
Language :	English
Place of the course	Louvain-la-Neuve
Main themes	This class is an introduction to system identification, which consists in finding an appropriate representation of a dynamical system using appropriate measurements. It will cover some of the main parametric and nonparametric methods for identifying dynamical systems, including in closed loop. It will also cover the properties of signals and model classes that are relevant for system identification. A realistic identification project will give students the opportunity to apply and implement the techniques that they will have learned.

Aims	With respect to the L.O. framework, this class contributes to the developpement of the following learning outcomes
	
	• AA1.1, AA1.2, AA1.3
	• AA2.1, AA2.4
	• AA3.2
	• AA5.3, AA5.5
	
	More precisely, by the end of the class, the student will be able to :
	
	1 • recognize a problem of system identificaiton
	      • propose and implement solutions to simple identification problems
	      • identify a dynamical systems using input-output data
	      • validate a model of system that has been identified, and compare different simple models
	      • design an experiment to identify a simple system
	      • develop a deeper understanding of system identification by him/herself if necessary in order to solve more complex problems
	
	Transversal learning outcomes :
	
	• Handling unforeseen technical issues that appear when treating a real-world problem
	• Making reasonable hypothesis for a given problem, and evaluating them a posteriori
	• Taking part to a technical class in English
	
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	The contribution of this Teaching Unit to the development and command of the skills and learning outcomes of the programme(s) can be accessed at the end of this sheet, in the section entitled "Programmes/courses offering this Teaching Unit".

Evaluation methods	**Due to the COVID-19 crisis, the information in this section is particularly likely to change.** The grade will be based on • An exam at the end of the year. The exam is normally a written exam, but may be replaced by a remote oral exam in case required by sanitary situation or by practical constraints. • A project on the identification of a system on the basis of real input/output data. This project may involve an oral discussion. • Problem sets during the year. In case there is a significant difference between the grade obtained for individual activities and group activities, the teaching team may assign a grade reflecting the individual level. A (compulsory) oral exam may be organized for some students to obtain complementary information in case the teaching team has a doubt on the grade to assign. More precise information will be made available on Moodle.

Teaching methods	**Due to the COVID-19 crisis, the information in this section is particularly likely to change.** • Regular lectures. • Resolutions of simple problems under the supervison of teaching assistant in order to get familiar with new concepts. The activities above take place in a classroom, but may be organized partly or entirely remotely if required by the sanitary situation or by practical constraints. • Problem sets to be solved in small group in order to develop a deeper understanding of the concepts. • A complete project of system identification in realistic conditions.
Content	The following topics will be covered • Nonparametric methods: temporal analysis, frequential analysis, including Fourier and spectral analysis • Main classes of LTI systems and their properties, including the notions of identifiability and predictors • Certain parametric methods: linear regression, instrumental variables, prediction errors, and some statistical methods including the maximum likelihood method • The properties of (input) signal, including the notion of information content of the signals and the level of persistence of excitation. • The convergence of the method seen • Identification techniques for systems controlled in closed loop
Inline resources	https://moodleucl.uclouvain.be/course/view.php?id=9007
Bibliography	Le cours s'appuie sur un syllabus disponible sur Moodle Des livres de références sont également proposés : 1. L. Ljung System Identification - Theory for the user Prentice Hall, 1999. (disponible en bibliothèque) 2. T. Soderstorm and P Stoica, System Identification (http://user.it.uu.se/~ts/sysidbook.pdf)
Other infos	The lectures and problem sessions are in English, and all documents are in English. Homework, exams, and project reports can be written in English or French. Students are expected to be familiar with dynamical systems and transfer functions.
Faculty or entity in charge	MAP

Programmes containing this learning unit (UE)				
Program title	Acronym	Credits	Prerequisite	Aims
Master [120] in Electrical Engineering	ELEC2M	5		🔍
Master [120] in Electro-mechanical Engineering	ELME2M	5		🔍
Master [120] in Mathematical Engineering	MAP2M	5		🔍
Master [120] in Data Science Engineering	DATE2M	5		🔍
Master [120] in Data Science: Information Technology	DATI2M	5		🔍
Master [120] in Biomedical Engineering	GBIO2M	5		🔍
Master [120] in Mechanical Engineering	MECA2M	5		🔍