

Contents

About the Author *xiii*

Preface *xv*

Acknowledgments *xxv*

Glossary *xxvi*

About the Companion Website *xxx*

1	Introduction	1
1.1	Background	1
1.2	Spectral Decomposition	4
1.3	Data Decomposition	6
1.4	Model-based Decomposition	13
1.5	Notation and Terminology	24
1.6	Summary	25
	MATLAB® Notes	26
	References	26
	Problems	27
2	Random Signals and Systems	31
2.1	Introduction	31
2.2	Discrete Random Signals	34
2.3	Spectral Representation of Random Signals	38
2.4	Discrete Systems with Random Inputs	41
2.5	Classical Spectral Estimation	44
2.5.1	Correlation Method (Blackman–Tukey)	45
2.5.2	Average Periodogram Method (Welch)	46
2.5.3	Minimum Variance Distortionless Response (MVDR)	48
2.5.4	Coherence Function	50
2.6	Case Study: Sinusoids in Noise	52
2.7	Summary	54
	MATLAB® Notes	55

References 55

Problems 56

3 Signal Models 61

3.1 Data-Based Models 61

3.1.1 Data-Based Response Matrices 61

3.1.2 Data-Based Toeplitz Matrices 63

3.1.3 Data-Based Hankel Matrices 64

3.2 Parametric-Based Models 65

3.2.1 ARMAX (AR, ARX, MA, ARMA) Models 65

3.2.2 Lattice Models 73

3.2.3 Transfer Function/Frequency Response Function Models 78

3.2.4 Harmonic Models 81

3.3 State-space Models 85

3.3.1 Continuous-time State-space Models 86

3.3.2 Sampled-data State-space Models 88

3.3.3 Discrete-time State-space Models 90

3.3.4 Gauss–Markov State-space Models 92

3.3.5 Innovations Model 95

3.3.6 State-space Equivalence Models 96

3.4 Summary 103

MATLAB® Notes 103

References 104

Problems 105

4 Signal Estimation 111

4.1 Classical Estimation 111

4.1.1 Estimator Properties 113

4.1.2 Estimator Performance 115

4.2 Minimum Variance (MV) Estimation 116

4.3 Maximum A-Posteriori (MAP) Estimation 119

4.4 Maximum Likelihood (ML) Estimation 121

4.5 Least-squares (LS) Estimation 124

4.5.1 Batch Least Squares 124

4.5.2 Recursive Least-squares 128

4.6 Optimal Signal Estimation 133

4.7 Projection Theory 137

4.7.1 Orthogonal Projections: A Geometric Decomposition Perspective 137

4.7.2 Orthogonal Projections: Singular Value Decomposition 140

4.8 Summary 142

MATLAB® Notes 142

References 143

Problems 144

5 Signal Decomposition 149

5.1 Introduction 149

5.2 Data-Based Decompositions 149

5.2.1 Data Decomposition: Principal Component Analysis (PCA) 151

5.2.2 Data Decomposition: Independent Component Analysis (ICA) 156

5.2.2.1 Higher Order Statistics 159

5.2.2.2 Information Theory: Negentropy 160

5.2.2.3 Information Theory: Mutual Information 161

5.2.2.4 Estimation Theory: Maximum Likelihood 162

5.2.3 Data Decomposition: Singular Spectral Analysis (SSA) 164

5.3 Spectral-Based Decompositions 168

5.3.1 Spectral Decomposition: Multitaper Method (MTM) 168

5.3.2 Spectral Decomposition: Subspace Method 173

5.3.3 Spectral Decomposition: Pisarenko Harmonic Decomposition (PHD) Method 176

5.3.4 Spectral Decomposition: Multiple Signal Classification (MUSIC) Method 177

5.4 Model-Based Decomposition 179

5.4.1 Model-Based Decomposition: Damped Exponential Method 180

5.4.2 Model-Based Decomposition: Lattice Method 186

5.4.3 Model-Based Decomposition: State-Space Method 192

5.5 Case Study: Harmonics in Noise 198

5.6 Summary 201

MATLAB® Notes 201

References 202

Problems 206

6 Model-based Decomposition: Time Domain 211

6.1 Background: State-space Systems 211

6.1.1 Discrete Systems Theory 212

6.1.2 Stable Linear Systems 214

6.1.3 Equivalent Linear Systems 215

6.1.4 Modal Systems 216

6.2 Realization Problem 220

6.2.1 Realization Theory 221

6.2.2 Balanced Realizations 226

6.2.3 Systems Theory Summary 227

6.3 Realization Decomposition 228

6.3.1	Ho–Kalman Realization	228
6.3.2	SVD Realization	230
6.4	Subspace Decomposition: Orthogonal Projections	233
6.4.1	Subspace Realization: Orthogonal Projections	236
6.4.2	Multivariable Output Error State-space (MOESP) Algorithm	241
6.5	Subspace Decomposition: Oblique Projections	244
6.5.1	Subspace Realization: Oblique Projections	248
6.5.2	Numerical Algorithms for Subspace State-space System Identification (<i>N4SID</i>)	250
6.6	System Order Estimation and Validation	253
6.6.1	Order Estimation: SVD Approach	255
6.6.2	Model Validation	257
6.7	Case Study: Multichannel Mechanical Systems	259
6.7.1	Mechanical Systems	260
6.7.2	Case Study: 3-mass Mechanical System	261
6.8	Summary	267
	MATLAB® Notes	268
	References	268
	Problems	270
7	Model-Based Decomposition: Frequency Domain	279
7.1	Introduction	279
7.1.1	Background	280
7.2	Frequency Response Functions (<i>FRF</i>)	282
7.2.1	<i>FRF</i> Estimation: Impulse Response Method	283
7.2.2	<i>FRF</i> Spectral Estimation: Polynomial Models	285
7.2.3	<i>FRF</i> -Spectral Estimation: Power Spectra	286
7.2.4	<i>FRF</i> -Spectral Estimation: Frequency Domain Decomposition (<i>FDD</i>) Method	289
7.2.4.1	Power Spectral Density Decomposition	289
7.2.4.2	Complex Mode Indicator Function (<i>CMIF</i>)	290
7.2.5	Stabilization Diagram (<i>SDIAG</i>)	292
7.3	Least-squares Complex Frequency (<i>LSCF</i>) Method	295
7.4	PolyReference Least-Squares Complex Frequency (<i>pLSCF</i>) Method	301
7.5	Maximum Likelihood PolyReference Frequency Domain Estimation (<i>ML-pLSCF</i>)	307
7.6	Case Study: 15-DOF Structure	312
7.7	Summary	320
	MATLAB® Notes	322
	References	322
	Problems	324

8	Performance Analysis	329
8.1	Statistical Performance Methods	329
8.1.1	Zero-Mean Test	329
8.1.2	Whiteness Test	330
8.1.3	Weighted Sum-Squared Residual Test	331
8.1.4	Standard Error Test	332
8.1.5	Correlation Coefficient Function Test	332
8.1.6	Coherence Function Test	333
8.1.7	Ensemble Tests	334
8.1.8	Statistical Order Estimation	335
8.1.9	Signal (Model) Validation	340
8.1.10	MAD Signal Validation	341
8.2	Physical Performance Metrics	344
8.2.1	Spectral Peaks: Picking/Histogram	346
8.2.2	Modal Assurance Criterion (MAC)	347
8.2.3	Hankel/SVD Criteria	348
8.2.4	Modal Observability Correlation (MOC) Criterion	349
8.2.5	Modal Singular Value (MSV) Criterion	349
8.2.6	Stabilization Diagram (SDIAG)	350
8.2.7	Modal Frequency Tracker	351
8.3	Case Study: Resonant Modal MCK System	352
8.4	Summary	355
	MATLAB® Notes	355
	References	355
9	Applications	359
9.1	Modal Decomposition: Sounding Rocket Flight	359
9.1.1	Experimental Test Unit Design and Analysis	359
9.1.2	Sounding Rocket Flight Testing	360
9.1.3	Summary	367
9.2	Vibrational Response of a Cylindrical Structure: Identification and Modal Tracking	370
9.2.1	Summary	376
9.3	Resonant Ultrasound Spectroscopy	377
9.3.1	RUS Methodology	379
9.3.2	Modal Analysis: FRF and Frequency Histogram	380
9.3.3	Model-Based Decomposition Approach	382
9.3.4	Application: Parallel Piped Structure	382
9.3.4.1	Synthesized Data: RPP Structure	383
9.3.5	Experimental Data: RPP Structure	385
9.3.6	Model-Based Decomposition Processor	388

9.3.7	Elastic Coefficient Estimation	388
9.3.8	Summary	390
9.4	Model-Based Subsystem Decomposition of an 8-Story (8-Mass) Structure	390
9.4.1	Subspace Structural Identification	391
9.4.2	Shaping Filters	396
9.4.3	Subsystem Modal Extraction	397
9.4.4	Summary	403
9.5	Data-Based Decomposition: Time-Reversal Processing	403
9.5.1	Iterative Time-Reversal Decomposition	406
9.5.2	Eigen-decomposition Time-reversal Extraction	408
9.5.3	Summary	413
	References	413

A Probability and Statistics Overview 417

A.1	Probability Theory	417
A.2	Gaussian Random Vectors	422
A.3	Uncorrelated Transformation: Gaussian Random Vectors	423
A.4	Toeplitz Correlation Matrices	424
A.5	Important Processes	424
	References	426

B Projection Theory 427

B.1	Projections: Deterministic Spaces	427
B.2	Projections: Random Spaces	428
B.3	Projection: Operators	429
B.3.1	Orthogonal (Perpendicular) Projections	429
B.3.2	Oblique (Parallel) Projections	430
	References	432

C Matrix Decompositions 433

C.1	Singular Value Decomposition	433
C.2	QR Decomposition	435
C.3	LQ Decomposition	435
	References	436

Index 437