Simulink® Parameter Estimation™ 1 User's Guide

MATLAB[®] SIMULINK[®]



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Simulink[®] Parameter Estimation[™] User's Guide

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Getting Started

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A brief description of the product

Requirements and options for getting started with the Simulink[®] Parameter Estimation[™] software

How the Simulink Parameter Estimation software handles the estimation problem

How to set up basic estimation information, including importing empirical data, choosing parameters for estimation, and so on

Steps involved in creating the estimation project, which includes the data and the tasks you want to perform on the data

Plotting estimation project data

How to run the estimation and see the resulting data

How to compare your model's output with validation data

Fine tuning the optimization process for your estimation

How to select simulation time and solvers for yourSimulink® model to use while estimation occurs

Accelerating the Estimation (p. 1-56)	Using the Accelerator mode in Simulink software to increase the speed of parameter estimation
Estimating Independent Parameters (p. 1-58)	How to estimate parameters that are not explicitly defined in your model

Product Overview

Simulink[®] Parameter Estimation[™] software is a Simulink-based product for estimating and calibrating model parameters from experimental data. This product supports the following types of estimation:

- Transient Estimation Estimate parameters by comparing model output to the experimental data for a given input.
- Initial Condition Estimation Estimate the initial conditions of states using experimental data.
- Adaptive Lookup Tables Estimate the table values at the prescribed breakpoints by using measurements from the physical system.

Simulink Parameter Estimation software provides the tools used to:

- **1** Set up the problem.
- 2 Specify which model parameters to estimate.
- **3** Import and prepare the experimental data for parameter estimation (or *preprocess*).
- **4** View the estimation progress.
- **5** Validate the estimation results based on plots of measured versus. simulated data and residuals.

What You Need to Get Started

In this section ...

"Prerequisite Software and Optional Software" on page 1-4

"Required Knowledge" on page 1-4

"Demos" on page 1-4

Prerequisite Software and Optional Software

Simulink[®] Parameter Estimation[™] software requires MATLAB[®] technical computing software, Simulink[®] software, and Optimization Toolbox[™] software.

Several of The MathWorks[™] products are relevant to the kinds of task you can perform with Simulink Parameter Estimation software. For more information about any of these products, see the

- MathWorks Web site at http://www.mathworks.com/products/simparameter/related.jsp
- Online documentation for related products, if they are installed on your system

Required Knowledge

It is not necessary that you have a strong background in optimization theory or practice. As you gain familiarity with Simulink Parameter Estimation software, you might find it helpful to consult the Optimization Toolbox documentation for more details about optimization algorithms.

Demos

Simulink Parameter Estimation demonstration files show you how to use the software to perform control design tasks in various settings. To run these demos, type

demo

at the MATLAB prompt. This opens the Demos pane in the Help browser. Select **Simulink > Simulink Parameter Estimation** to list the available demos. Alternatively, if you have the Help browser open, you can select the Demos pane in the Help browser and then select **Simulink > Simulink Parameter Estimation**.

How Simulink[®] Parameter Estimation[™] Software Works

In this section ...

"Basic Steps in the Estimation Process" on page 1-6

"Structure of an Estimation Project" on page 1-7

"Adding, Deleting and Renaming an Estimation Project" on page 1-8

Basic Steps in the Estimation Process

Simulink[®] Parameter Estimation[™] software compares empirical data with data generated by a Simulink[®] model. Using optimization techniques, the software estimates the parameter and (optionally) initial conditions of states such that a user-selected cost function is minimized. The cost function typically calculates a least-square error between the empirical and model data signals.

After you build a Simulink model, follow these steps to configure and run a parameter estimation:

1 Select Tools > Parameter Estimation in your Simulink model window.

This opens the Control and Estimation Tools Manager, creates a new project, and adds an **Estimation** node to the workspace directory tree.

- **2** Import the input and output data set for estimating parameters of your Simulink model.
- **3** Select the parameters and initial conditions you want to estimate.
- 4 Configure the estimation itself, including cost functions and data views.
- **5** Run the estimation.
- **6** Check the results by examining either the cost-function values, plots, or parameter values.

Structure of an Estimation Project

The Control and Estimation Tools Manager, which is a graphical user interface (GUI) for performing parameter estimation, stores and organizes all data from a given Simulink model inside a *project*. To open the Control and Estimation Tools Manager GUI, select **Tools > Parameter Estimation** in the Simulink model window. See Control and Estimation Tools Manager GUI on page 1-11 for a picture showing this GUI.

When using the Control and Estimation Tools Manager for parameter estimation, you can

- Manage estimation projects.
- Select parameters and initial conditions to configure the estimation.
- Specify cost functions.
- Import experimental data (to be matched by the output of your Simulink model).
- Specify the initial conditions of your model.

Each estimation task can include

- One or more data sets
- Parameter information
- One or more sets of estimation settings, or configurations

The default project name is the same as the Simulink model name. The project name is shown in the *workspace directory tree* of the Control and Estimation Tools Manager.

You can also add tasks from Simulink[®] Control DesignTM and Model Predictive Control ToolboxTM software to the current project, if these products are installed on your system.

Adding, Deleting and Renaming an Estimation Project

To add, delete, or rename the project or task:

- **1** Right-click the project or task node in the workspace directory tree.
- **2** Select the appropriate command from the shortcut menu.

Setting Up the Estimation Data

In this section ...

"Adding Ports and Test Points to the Model" on page 1-9 "Creating an Estimation Project" on page 1-10 "Importing Transient Data" on page 1-11 "Specifying Initial Conditions" on page 1-16 "Selecting Parameters for Estimation" on page 1-17 "Selecting States for Estimation" on page 1-19 "Specifying Initial Guesses and Upper/Lower Bounds" on page 1-20

Adding Ports and Test Points to the Model

To enable importing data, the Simulink[®] model for which you want to estimate parameters must contain one of the following:

• Input and output ports

Every top-level port in the model creates a row in the GUI for importing data for the corresponding input or output. When you add a port to the model, a new row is added in the corresponding **Input Data** or **Output Data** tab.

• Test points marked for signal logging

Every test point marked for signal logging in the model creates a row in the GUI for importing output data . When you add a test point to a signal for signal logging, a new row is added in the **Output Data** tab.

For more information, see the Inport and Outport block reference pages and "Working with Test Points" in the Simulink documentation.

The engine_idle_speed model used in this example contains one Inport block BPAV and one Outport block Engine Speed that are used for importing measured input and output data.

Creating an Estimation Project

Before beginning the estimation process, you must create an estimation project and set up the problem by configuring the appropriate parameters, solvers, and cost functions.

Simulink[®] Parameter Estimation[™] software provides a Graphical User Interface (GUI) that makes setting up the estimation project quick and easy. This section describes how to use the GUI to estimate parameters.

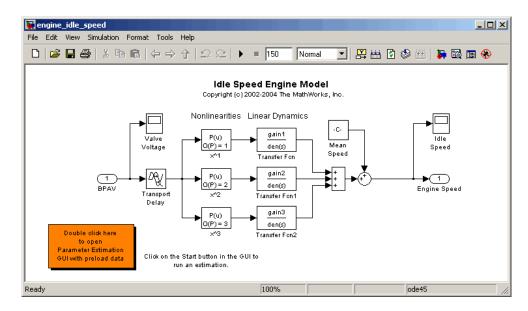
To perform the setup,

1 Open the nonlinear idle speed model of an automotive engine by typing :

engine_idle_speed

at the MATLAB® prompt.

The model appears as shown next.



2 Open the Control and Estimation Tools Manager GUI by selecting **Tools** > **Parameter Estimation** in the Simulink model window.

🙀 Control and Estimation Tools Manager _ 🗆 🗵 File View Help 😁 🗋 📂 🖬 📳 📣 Workspace Task settings We Project - engine_idle_speed Title: Estimation Task Transient Data Subject: Author: 🗄 📴 Estimation 🗄 🔂 Validation Company: Description: engine_idle_speed Open Model Update Task Model: -

The project tree displays the project name **Project - engine_idle_speed**. Estimation tasks are organized inside the **Estimation Task** node.

Control and Estimation Tools Manager GUI

Importing Transient Data

Select the nodes below to configure and run estimations.

To import *transient* (measured) data for your dynamic system:

- In the Control and Estimation Tools Manager, select Estimation Task
 > Transient Data in the workspace directory tree.
- **2** Right-click **Transient Data** and select **New** to create a **New Data** node. Alternatively, you can use the **New** button to create this node.

🙀 Control and Estimation Tools M	Manager		
File View Help			
🛎 🗅 💋 🖬 🗐			
📣 Workspace	Transient data sets		
🗄 🙀 Project - engine_idle_speed	Name	Properties	
🖃 🗐 Estimation Task			
Transient Data	141		
Estimation			
			-
	1		
	Description:		
			<u> </u>
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 New Data node has been added to T New Data node has been added to T 			
			~
Transient data sets are stored in this fo	older. Press 'New' to create a new data set		11

3 Select the **New Data** node in the workspace directory tree.

Section 2 Control and Estimation Tools M File View Help	fanager	_ 🗆 ×
😬 🗅 🚅 🖬 📋		
Workspace	Input Data Output Data State Data Assign data to blocks	
Transient Data	Block Name Data Time / Ts Weight engine_idle_speed/Engine Speed	Length
→ Gariables ④ Gariables ④ Gariables Ø Gariables Ø Validation	Channel - 1 1	-!-
	Import Pre-process Plot Data	Clear All
- New Data (o) hode has been added to T	ansient Data.	A
- New Data node has been added to T	ansient Data.	-
Load projects		

Import Data into the Control and Estimation Tools Manager

You see a row for importing data for the input port BPAV in the **Input Data** tab. The **Output Data** tab shows a row for importing data for the output port Engine Speed.

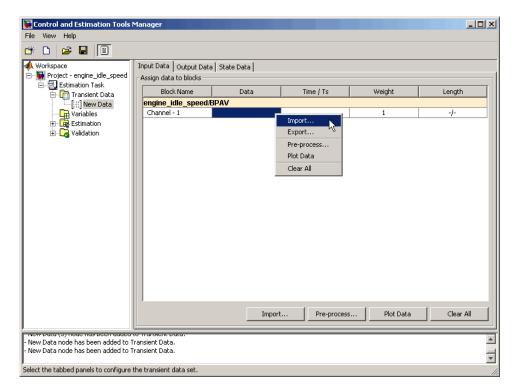
Tip If you have estimation data for any other signal in your model, add a port or a test point to the signal to create a new row for importing the data.

Importing Input Data

To import the model input data for the input port BPAV:

1 In the New Data node, click the Input Data tab.

2 Right-click the **Data** cell and select **Import** to open the Data Import dialog box. Alternatively, you can use the **Import** button to open this dialog box.



3 In the Data Import dialog box, select iodata from the list of variables.

🙀 Data Import				X
Import from: Workspace				
Variable Name	Size	Bytes	Class	
🌐 gain3	1x1	8	double	
🌐 iodata	7501x2	120016	double	
🗰 mean_speed	1x1	8	double	
🌐 time	7501x1	60008	double	•
 Assign the following columns Assign the following rows to s): [1:2]	01]
[Import	Close	Help)

The idle-speed model of an automotive engine contains the measured data stored in the iodata array. The array contains two columns: the first for model input data, and the second for model output data.

- **4** Enter 1 in the **Assign the following columns to selected channel(s)** field, and then click **Import**.
- 5 Click the Time/Ts cell, and select time in the Data Import dialog box.
- 6 Click **Import** to import the time vector for the input data.
- 7 Click Close to close the Data Import dialog box.

Importing Output Data

To import the model output data for the output port Engine Speed:

- 1 In the New Data node, click the Output Data tab.
- 2 Right-click the **Data** cell and select **Import** to open the Data Import dialog box.
- 3 Select iodata from the list of variables.
- 4 Enter 2 in the Assign the following columns to selected channel(s) field to use the second column of iodata, and then click Import.

- 5 Click the Time/Ts cell, and select time in the Data Import dialog box.
- 6 Click Import to import the time vector for the output data.
- 7 Click Close to close the Data Import dialog box.

Specifying Initial Conditions

By default, the estimation uses initial conditions specified in the Simulink model. If you want to specify initial conditions other than the defaults, use the State Data tab. You can open it by selecting **Transient Data > New Data** in the workspace directory tree, and then clicking the **State Data** tab.

Control and Estimation Tools N	1anager		_ 🗆 ×
File View Help			
Workspace Workspace Workspace Workspace Workspace	Input Data Output Data State Data		
Erroject - erigine_idie_speed	Assign data to states		
🗐 🛄 Transient Data	Block Name	Sample Time	Data
[↓↓ŝ] New Data	engine_idle_speed/Transfer Fcn		
Variables	State - 1	0	
Estimation	State - 2	0	
E⊷ 🛃 Validation	engine_idle_speed/Transfer Fcn1		
	State - 1	0	
	State - 2	0	
	engine_idle_speed/Transfer Fcn2		
	State - 1	0	
	State - 2	0	
	k		
			Import Clear All
			×
Select the tabbed panels to configure t	he transient data set.		1

To specify an initial condition of a state:

- 1 Select the **Data** cell associated with the state.
- 2 Enter the initial conditions. In this example, enter -0.2 for State 1 of the engine_idle_speed/Transfer Fcn. For State 2, enter 0.

* 🗅 🖉 🖬 🔟		× 1			
Vorkspace 😼 Project - engine_idle_speed		a Output Data State Data			
E- , Estimation Task	Assign	data to states			
🔁 🛄 Transient Data		Block Name	Sample Time	Data	
[iii] New Data	engin	e_idle_speed/Transfer Fcr			
Variables	State	- 1	0	-0.2	
🗄 📴 Estimation	State		0	0	
🗄 🔂 Validation		e_idle_speed/Transfer Fcr			
	State		0		
	State		0		
		e_idle_speed/Transfer Fcn			
	State		0		
	State	- 2	0		
() ()				Import	Clear All

Selecting Parameters for Estimation

To select parameters for estimation:

- **1** In the Control and Estimation Tools Manager, select the **Variables** node in the workspace directory tree to open the **Estimated Parameters** pane.
- **2** In the **Estimated Parameters** pane, click **Add** to open the Select Parameters dialog box.

treq1 1x1 treq2 1x1 gain1 1x1 gain2 1x1 gain3 1x1 mean_speed 1x1	Name	Size	
damp3 1x1 delay 1x1 freq1 1x1 freq2 1x1 freq3 1x1 gain1 1x1 gain2 1x1 gain3 1x1 nean_speed 1x1	damp1	1×1	
Itelay 1x1 treq1 1x1 treq2 1x1 treq3 1x1 gain1 1x1 gain2 1x1 gain3 1x1 nean_speed 1x1	damp2	1x1	
treq1 1x1 treq2 1x1 treq3 1x1 gain1 1x1 gain2 1x1 mean_speed 1x1	damp3	1x1	
reg2 1x1 freg3 1x1 gain1 1x1 gain2 1x1 gain3 1x1 mean_speed 1x1	delay	1x1	
Ix1 gain1 1x1 gain2 1x1 gain3 1x1 mean_speed 1x1	freq1	1x1	
gain1 1x1 gain2 1x1 gain3 1x1 mean_speed 1x1	freq2	1x1	
gain2 1x1 gain3 1x1 mean_speed 1x1	freq3	1x1	
gain3 1x1 mean_speed 1x1	gain1	1x1	
mean_speed 1x1	gain2	1x1	
T	gain3	1x1	
	mean_speed	1x1	
			-

By default, the Select Parameters dialog box looks at all variables in the model workspace and the MATLAB workspace that are used by the model.

List of parameters

Use your mouse to select data. To select adjacent parameters, hold down the Shift key while clicking the first and last parameter in the selection. To select nonadjacent parameters, hold down the Ctrl key while clicking each parameter.

Use the text field to get the parameters contained in either a Simulink parameter object, MATLAB array, structure, or cell array. Note that you cannot use mathematical expressions such as x + 5.

3 Select the last seven parameters: freq1, freq2, freq3, gain1, gain2, gain3, and mean_speed, and then click **OK**.

In general, you can enter parameters, (separated by commas, in the **Specify expression** field. The parameters can be stored in one of the following:

• Simulink software parameter object

Example: For a Simulink parameter object k, type k.value.

• Structure

Example: For a structure S, type S.*fieldname* (where *fieldname* represents the name of the field that contains the parameter).

• Cell array

Example: Type $C{1}$ to select the first element of the C cell array.

• MATLAB array

Example: Type a(1:2) to select the first column of a 2-by-2 array called a.

Note You need not estimate the parameters selected here all at once. You can first select all the parameters that you are interested in, and then later decide which ones to estimate in a particular estimation.

Often, it is more practical to estimate a small group of parameters and use the final estimated values as a starting point for further estimation of parameters that are trickier. Making these sorts of choices involves experience, intuition, and a solid understanding of the strengths and limitations of your Simulink model.

Sometimes models have parameters that are not explicitly defined in the model itself. For example, a gain k could be defined in the MATLAB workspace as k=a+b, where a and b are not defined in the model but k is used. To add these independent parameters to the Select Parameters dialog box, see "Estimating Independent Parameters" on page 1-58.

Selecting States for Estimation

In general, you choose to estimate only those states that are not already in the model. To estimate initial conditions (or initial states) if they are not known:

- **1** In the Control and Estimation Tools Manager, select the **Variables** node in the workspace directory tree.
- 2 Click the Estimated States tab.
- 3 Click Add to open the Select States dialog box.

Select States elect additional states to e	estimate	×	By default, the Select States dialog box looks at all states of all blocks in the model.
Block Name	Length		
engine_idle_speed/Tra	2		
ngine_idle_speed/Tra	2		List of states
engine_idle_speed/Tra	2		
			Use your mouse to select data. To select adjacent states hold down the Shift key while clicking the first and las state in the selection. To select nonadjacent states, hold down the Ctrl key while clicking each state.
		×	
OK Cancel	Help	Apply	

4 Examine the available states but do not select any for this example.

Specifying Initial Guesses and Upper/Lower Bounds

After you select parameters for estimation, the Control and Estimation Tools Manager looks like the following figure.

tools and Estimation Tools	s Manager	<u>- 0 ×</u>
File View Help		
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Vorkspace Project - engine_idle_speed Estimation Task Transient Data United States Variables Variables Validation	Estimated Parameters Estimated States Selected parameters Default settings Ifreq1 Image: freq1 Yalue: 3 gain1 gain2 gain3 Intial guess: freq1 Maximum: Inf Maximum: Inf Typical value: freq1 Referenced by: engine_idle_speed/Transfer Fcn Add Delete	
		▲ ▼
I Select the tab panels to configure you	our estimation parameters and states.	 //.

For each parameter, use the **Default settings** pane to specify the following:

- Initial guess The value the estimation uses to start the process.
- Minimum The smallest allowable parameter value. The default is Inf.
- Maximum The largest allowable parameter value. The default is +Inf.
- **Typical value** The average order of magnitude. If you expect your parameter to vary over several orders of magnitude, enter the number that specified the average order of magnitude you expect. For example, if your initial guess is 10, but you expect the parameter to vary between 10 and 1000, enter 100 (the average of the order of magnitudes) for the typical value.

You use the typical value in two ways:

• To scale parameters with radically different orders of magnitude for equal emphasis during the estimation. For example, try to select the typical values so that

```
\frac{anticipated\ value}{typical\ value} \cong 1
```

or

 $\frac{initial \ value}{typical \ value} \cong 1$

• To put more of less emphasis on specific parameters. Use a larger typical value to put more emphasis on a parameter during estimation.

Setting Up an Estimation Project

In this section ...

"Creating an Estimation Task" on page 1-23

"Adding Data Sets" on page 1-23

"Specifying and Setting Up Parameters" on page 1-25

"Specifying Settings for Estimation" on page 1-27

Creating an Estimation Task

After you import the transient data and select the parameters and any initial conditions (or states) to estimate, you must create an estimation task and configure the estimation settings. To create a container that stores the estimation settings:

- **1** In the Control and Estimation Tools Manager, right-click **Estimation** in the workspace directory tree and select **New**.
- 2 Click the New Estimation node.

Adding Data Sets

After you select the **New Estimation** node, the **Data Sets** tab appears. Here you choose the output data from the Simulink[®] model that you want to use in the estimation.

In this example, select the check box to the right of the New Data data set.

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File View Help						
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Workspace	Data Sets Parameters St	tates Estimation				
E Roject - engine_idle_speed	⊢Data sets used for estimati	on		Coutput data weight	ts	
🖻 🛄 Transient Data	Transient estimation		-	Block Name	Length	Weight
[;;;;] New Data	Data Set	Selected			eed/Engine Speed	
⊡⊡ Variables ⊡⊡ 🙀 Estimation	New Data	Selected		Channel - 1	7501/7501	1
User Estimation Views 		L3	×			
	Select All	Clear All				
						=
J						T
Select the tab panels to configure your	r estimation.					11.

Note If you imported multiple data sets, you can select them for estimation by selecting the check box to the right of each desired data set. When using several data sets, you increase the estimation precision. However, you also increase the number of required simulations: for N parameters and M data sets, there are $M^*(2N+1)$ simulations per iteration.

Then, specify the weight of each output from this model by setting the **Weight** column in the **Output data weights** table.

The relative weights are used to place more or less emphasis on specific output variables. The following are a few guidelines for specifying weights:

- Use less weight when an output is noisy.
- Use more weight when an output strongly affects parameters.

• Use more weight when it is more important to accurately match this model output to the data.

Specifying and Setting Up Parameters

In the **New Estimation** node in the workspace directory tree, click the **Parameters** tab in the Control and Estimation Tools Manager. In this pane, you select which parameters to estimate and the range of values for the estimation.

Note When you specify the **Minimum** and **Maximum** values for the parameters here, it does not affect your settings in the **Variables** node. You make these choices on a per estimation basis. You can move data to and from the **Variables** node into the **Estimation** node.

Control and Estimation Tools Manager					_ 🗆 ×			
File View Help								
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📣 Workspace	Data Sets Parar	neters States	Estimation					
Project - engine_idle_speed	Estimation param		· ·					
Estimation Task	Name	Value	Estimate	Initial Guess	Minimum	Maximum	Typical Value	
En ling Transient Data	freq1	3		freq1	-Inf	+Inf	freq1	_
Variables	freq2	3		freq2	-Inf	+Inf	freq2	
	freq3	3		freq3	-Inf	+Inf	freq3	
- By New Estimation	gain1	100		10	-Inf	+Inf	gain1	
🗄 🛄 Views	gain2	0	V	100	-Inf	+Inf	gain2	
🗄 🖓 🔁 Validation	gain3	0	V	50	-Inf	+Inf	gain3	
	mean_speed	600	V	500	-Inf	+Inf	mean_speed	
Use Value as Initial Guess Reset to Default Settings Save as Default Settings						tings		
)						×		
Select the tab panels to configure your estimation.								

T

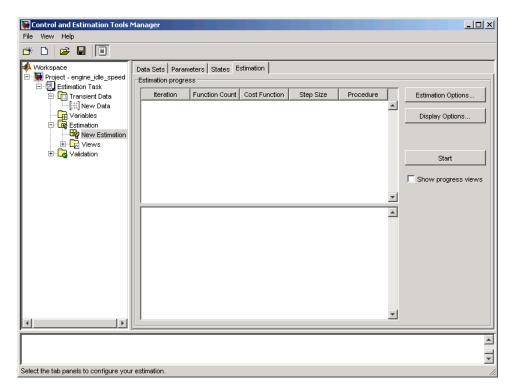
You can select the parameters you want to estimate by selecting the check box in the **Estimate** column. Enter initial values for your parameters in the **Initial Guess** column. The default values in the **Minimum** and **Maximum** columns are -Inf and +Inf, respectively, but you can select any range you want.

For this example, set gain1 to 10, gain2 to 100, gain3 to 50, and mean_speed to 500. Alternatively, use any initial values you like.

If you have good reason to believe a parameter lies within a finite range, it is usually best not to use the default minimum and maximum values. Often, there are computational advantages in specifying finite bounds if you can. It can be very important to specify lower and upper bounds. For example, if a parameter specifies the weight of a part, be sure to specify 0 as the absolute lower bound if better knowledge is unavailable.

Specifying Settings for Estimation

In the **New Estimation** node in the workspace directory tree, click the **Estimation** tab to specify the settings for estimation.

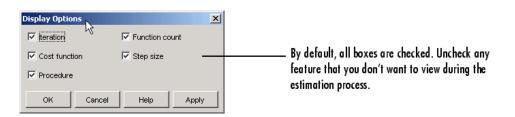


Before you start, you can click **Estimation Options** to specify various algorithms and simulation features. See "Setting Options for Optimization" on page 1-46for more information.

Display Options

You can specify the display options by clicking **Display Options**. This opens the following dialog box.

1



Clearing a check box implies that feature will not appear in the display table as the estimation progresses.

Selecting Views for Plotting

In this section...

"Basic Steps for Creating Plots" on page 1-29

"Types of Plots" on page 1-32

Basic Steps for Creating Plots

Note An estimation must be created before creating views. Otherwise, the **Options** table will be empty.

To create plots for viewing the estimation progress, follow the steps below:

1 Right-click the **Views** node in the Control and Estimation Tools Manager and select **New**.

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File View Help				
¥ 🗅 🚅 🖬 🔟				
♦ Workspace ⊇~ 🙀 Project - engine_idle_speed	View Setup			
Estimation Task Transient Data Eiii New Data Strination Estimation Extraction Strination Extraction Strination Extraction Strination Extraction Strination Extraction Strination Extraction Strination Strination	Plot Number Plot 1 Plot 2 Plot 3 Plot 4 Plot 5	Plot Type (none) (none) (none) (none) (none)		Plot Title
E-C3 Validation	Options Estimation New Estimation	(none)		
		st	iow Plots	
Iteration o complete Estimation completed.				
Configure dynamic views.				

2 In the workspace directory tree, select **New View** to open the **View Setup** pane.

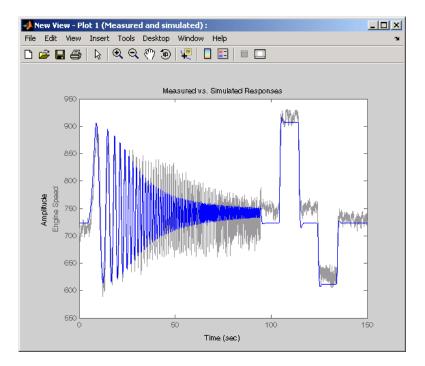
File View Help	1anager			_ 🗆 ×
Workspace	View Setup Select plot types Plot Number Plot 1 Plot 2 Plot 3 Plot 4 Plot 5 Plot 6	Plot Type (none) Cost function Measured and simulated Parameter trajectory Residuals (none) Show Plot	Plot Title	
Iteration 5 complete Estimation completed.				-
Configure dynamic views.				

3 In the **Select plot types** table, select the **Plot Type** from the drop-down list. In this example, select Cost function.

- **4** Select Measured and simulated as the **Plot Type** for Plot 2. This plot will be used in "Performing Validation" on page 1-39.
- **5** In the **Options** area, select the check-box for both Plot 1 and Plot 2.
- **6** Click **Show Plots**. This displays an empty cost function plot and a plot of the measured data. When you run the estimation, the plot updates automatically.

The next figure shows the plot generated by running the estimation, as described in "Running the Estimation" on page 1-33.

1



Types of Plots

You can choose the plot type from the drop-down list under **Plot Type**. Various types of plots are available, including

- Cost function Plot the cost function values.
- Measured and simulated Plot empirical data against simulated data.
- Parameter sensitivity Plot the rate of change of the cost function as a function of the change in the parameter. That is, plot the derivative of the cost function with respect to the parameter being varied.
- Parameter trajectory Plot the parameter values as they change.
- Residuals Plot the error between the experimental data and the simulated output.

Running the Estimation

In the Control and Estimation Tools Manager, select the **New Estimation** node and click the **Estimation** tab.

Click **Start** to begin the estimation process. At the end of the iterations, the window should resemble the following:

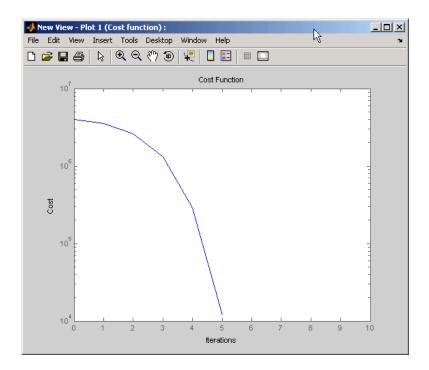
Usually, a lower cost function value indicates a successful estimation, meaning that the experimental data matches the model simulation with the estimated parameters.

The **Estimation** pane displays each iteration of the optimization algorithm. To see the final values for the parameters, click the **Parameters** tab. 1

roject - engine_idle_speed			Estimation				
Estimation Task	nation paramet	ters					
	Name	Value	Estimate	Initial Guess	Minimum	Maximum	Typical Value
[iii] New Data freq1	31	3		freq1	-Inf	+Inf	freq1
Variables		3		freq2	-Inf	+Inf	freq2
Estimation freq:		3		freq3	-Inf	+Inf	freq3
New Estimation gain1		124.56	N	10	-Inf	+Inf	gain1
🖃 🛃 Views 🛛 🔤 gain2		23.89		100	-Inf	+Inf	gain2
New View gain3		20.312	V	50	-Inf	+Inf	gain3
🗄 🛃 Validation 🛛 🔹 👘 mear	an_speed	730.84	V	500	-Inf	+Inf	mean_speed

The values of these parameters are also updated in the MATLAB[®] workspace. If you specify the variable name in the **Initial Guess** column, you can restart the estimation from where you left off at the end of a previous estimation.

After the estimation process completes, the cost function minimization plot appears as shown in the following figure.



If the optimization went well, you should see your cost function converge on a minimum value. The lower the cost, the more successful is the estimation.

Model Validation

In this section...

"Basic Steps for Model Validation" on page 1-36

"Example: Validating the Engine Idle Speed Model" on page 1-37

"Loading and Importing the Validation Data" on page 1-38

"Performing Validation" on page 1-39

"Comparing Residuals" on page 1-43

Basic Steps for Model Validation

After you complete estimating the parameters, you can validate your results against another set of data.

These are the basic steps needed to validate a model using the Control and Estimation Tools Manager:

- 1 Add the validation data set to the Transient Data node.
- **2** Add a new validation task in the **Validation** node in the workspace directory tree.
- **3** Configure the validation settings by selecting the plot types and the validation data set from the **Validation Setup** pane.
- **4** Click **Show Plots** in the **Validation Setup** pane and view the results in the plot window.
- **5** Compare the validation plots to the corresponding view plots to see if they match.

The basic difference between the validation and views features is that you can run validation after the estimation is complete. All views should be set up before an estimation, and you can watch the views update in real time. Validations can use other validation data sets for comparison with the model response. Also, validations appear after you have completed an estimation and do not update.

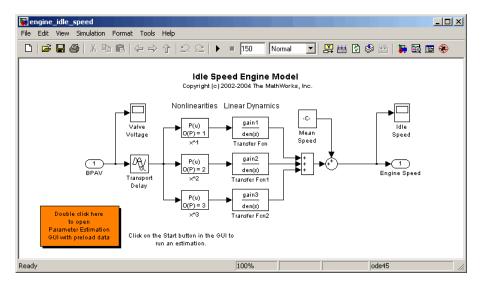
You can validate your data by comparing measured vs. simulated data for your estimation data and validation data sets. Also, it is often useful to compare residuals in the same way.

Example: Validating the Engine Idle Speed Model

If you have not run the engine idle speed demo, type:

```
engine_idle_speed
```

at the MATLAB[®] prompt and run the estimation. For more information on how to run the estimation, see "How Simulink[®] Parameter EstimationTM Software Works" on page 1-6. You can double-click the box in the upper-left corner of the model to import data and populate the required fields in the Control and Estimation Tools Manager.



engine_idle_speed Simulink[®] Model

Now that the estimation data is loaded, and the estimation task has been created, the next step is to import validation data into the Control and Estimation Tools Manager.

Loading and Importing the Validation Data

To load the validation data, type

load iodataval

at the MATLAB prompt. This loads the data into the MATLAB workspace. The next step is to import this data into the Control and Estimation Tools Manager. See "Importing Transient Data" on page 1-11 for information on importing data, but the quickest way is to follow these steps:

- **1** Right-click the **Transient Data** node in the workspace directory tree in the Control and Estimation Tools Manager and select **New**.
- 2 Select New Data (2) from the Transient Data pane.
- **3** Right-click the New Data (2) node in the workspace directory tree and select **Rename**. Change the name of the data to **Validation Data**.
- 4 In the Input Data pane, select the Data cell associated with Channel
 1 and click Import. In the Data Import dialog box, select iodataval and assign column 1 to the selected channel by entering 1 in the Assign columns field. Click Import to import the input data.

Data Import				1		
Import from: Workspace 💌						
Variable Name	Size	Bytes	Class			
🌐 iodataval	7501x2	120016	double			
🇮 mean_speed	1x1	8	double			
🗮 texp1	76x1	608	double			
🇮 texp2	66x1	528	double	Ŧ		
Assign the following columns to selected channel(s): I Assign the following rows to selected channel(s): [1:7501]						
line and the second sec	Import	Close	Help	,		

5 Select the Time/Ts cell and import time using the Data Import dialog box.

- 6 Similarly, in the Output Data pane, select Time/Ts and import time.
- 7 In the Output Data pane, select the Data cell associated with Channel
 1 and click Import. Import the second column of data in iodataval by selecting it from the list in the Import Data dialog box and entering 2 in the Assign columns field. Click Import to import the output data.

Your Control and Estimation Tools Manager should resemble this figure.

tools and Estimation Tools	Manager					
File View Help						
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≪ Workspace □-	Input Data Output Data	State Data				
E-2 Estimation Task	Assign data to blocks	1				
Transient Data	Block Name		Experime			- 1
î;i] New Data î;i] Validation Data		Data	Time / Ts	Weight	Length	- 1
Variables	engine_idle_spea Channel - 1	iodataval(:,2)	time(:,1)	1	7501/7501	- 11
Estimation		iouara rai(.,rz)	uno(,,,,)		10011001	- 11
- Book New Estimation ⊡ - CR Views						
. Validation						
		Import	Pre-process	Plot Data	Clear All	
J						-
Select the tabbed panels to configure	the transient data set.					//

Performing Validation

After you import the data, right-click the **Validation** node and select **New**. This creates a **New Validation** node in the Control and Estimation Tools Manager.

tools M	lanager	-DX
File View Help		
🚓 🗅 👒 🖪 🗐		
📣 Workspace	Validations	
E- 🙀 Project - engine_idle_speed	Name Properties	
E-ELEE Estimation Task	New Validation	
↓ ↓ ↓ ↓ ↓ ↓ ↓ ↓ ↓ ↓ ↓ ↓ ↓ ↓ ↓ ↓ ↓ ↓ ↓		
Land Land Land Land Land Land Land Land		
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-By New Estimation		
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- 🖾 New Validation	1	
	Description:	
		<u> </u>
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	New Delete Edit	
- New View node has been ad	ded to Views.	_
		•
Validation node.		

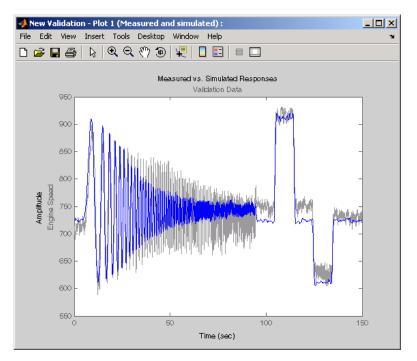
To perform the validation:

1 Select New Validation in the workspace directory tree to open the Validation Setup pane.

🙀 Control and Estimation Tools	Manager			_ 🗆 ×	
File View Help					
📸 🗅 🖙 🖬 🔟					
Workspace Project - engine_idle_speed Estimation Task Estimation Task IIII New Data IIII New Data IIII Variables IIII Variables IIII Variables IIII Variables IIIII Variables IIIII Variables IIIII Variables IIIIIIIIIIIIIIIIIIIIIIIIIIIIIIIIIIII	Validation Setup Select plot types Plot Number Plot 1 Plot 2 Plot 3 Plot 4 Plot 5 Plot 6	Plot Type Measured and simulated (none) (none) (none) (none) (none) (none)	Plot Title		
	Options Validation data set: Estimation New Estimation	Validation Data	Y		
			-1		
Show Plots					
Estimation completed. - New Validation node has been added to Validation.					
Configure validation plots.					

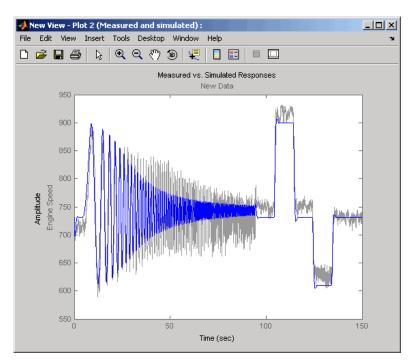
- 2 Click the **Plot Type** cell for Plot 1 and select Measured and simulated from the drop-down menu.
- **3** In the **Options** area, select Validation Data in the **Validation data set** drop-down list.
- 4 Click **Show Plots** to open a plot figure window as shown next.

1



Measured Versus Simulated Data Plot for Validation Data

5 Compare this plot with the plot of Measured and simulated data for the validation data. For more information on how to create this plot, see "Selecting Views for Plotting" on page 1-29.

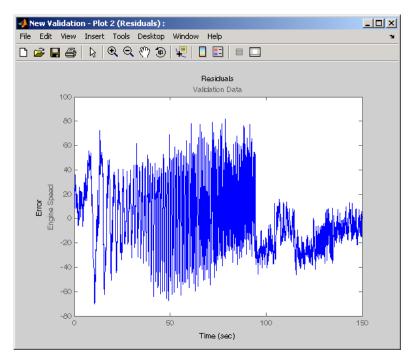


Measured and Simulated Data Views Plot

Comparing Residuals

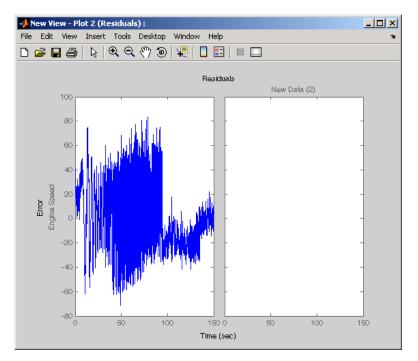
To look at the residuals, select Residuals as the **Plot Type** for Plot 2 in the **New Validation** pane. In the **Options** area, select the **Plot 2** check box and click **Show Plots**. The following figure shows the resulting residuals plot.

1



Plot of Residuals Using the Validation Data

Compare the validation data residuals with the original data set residuals from the **Views** node in the workspace directory tree. To create the plot of residuals for the original data set, select the **New View** node and choose Residuals as the **Plot Type**.



Plot of Residuals Using the Test Data

The plot on the left agrees with the plot of the residuals for the validation data. The right side has no plot because residuals were not calculated for the validation data during the original estimation process.

Setting Options for Optimization

In this section...

"Tuning the Results of Optimization" on page 1-46

"Selecting Optimization Methods" on page 1-47

"Selecting Optimization Termination Options" on page 1-48

"Selecting Additional Optimization Options" on page 1-49

"Specifying the Cost Function" on page 1-49

Tuning the Results of Optimization

You can set several options to tune the results of the optimization. These options include the optimization algorithms and their tolerances.

To set options for optimization:

- 1 Select the New Estimation node in the workspace directory tree.
- 2 Click the Estimation tab.
- **3** Click **Estimation Options** to open the Options dialog box.

📣 Options - New Esti	mation			_ 🗆 X
Simulation Options Option	timization Options			
Algorithm: Nonlinear	^r least squares	Model size:	Medium scale	•
Optimization options				
Diff max change:	0.1	Maximum fun evals:	400	
Diff min change:	1e-008	Maximum iterations:	100	
Parameter tolerance:	0.001	Function tolerance:	0.01	
Display level:	Iterations 💌	Gradient type:	Basic	•
Cost function:	SSE	🗖 Use robust cost		
		.	0.mm/s.	
	OK Cance	I Help	Apply	

4 Click the **Optimization Options** tab and specify the options, as described in the following sections:

Selecting Optimization Methods

Both the algorithm and model size define the optimization method. Use the **Optimization method** area in the Options dialog box to set algorithm and the model size.

Optimization	method				
Algorithm:	Nonlinear least squares	-	Model size:	Medium scale	*

For the Algorithm parameter, the four options are

- Gradient descent Uses the Optimization Toolbox[™] function fmincon to optimize the response signal subject to the constraints
- Nonlinear least squares Uses a nonlinear least squares optimization algorithm.
- Pattern search Uses an advanced pattern search algorithm. This option requires Genetic Algorithm and Direct Search ToolboxTM software.

• Simplex search — Uses the Optimization Toolbox function fminsearch, which is a direct search method to optimize the response. Simplex search is most useful for simple problems and is sometimes faster than Function minimization for models that contain discontinuities.

For **Model size**, the two options are Large scale and Medium scale. By default, **Model size** is set to Large scale. The Large scale methods will always run faster, if there is some sparsity structure in the Jacobian (or Hessian) that can be taken advantage of.

For more information on these algorithms, refer to "Medium-Scale Algorithms", "Large-Scale Algorithms", and "Standard Algorithms" in the Optimization Toolbox documentation.

Selecting Optimization Termination Options

Specify termination options in the **Optimization options** area.

Optimization options			
Diff max change:	0.1	Maximum fun evals:	400
Diff min change:	1e-008	Maximum iterations:	100
Parameter tolerance:	1e-006	Function tolerance:	1e-006

Several options define when the optimization terminates:

- **Diff max change** The maximum allowable change in variables for finite-difference derivatives. See fmincon in the Optimization Toolboxdocumentation for details.
- **Diff min change** The minimum allowable change in variables for finite-difference derivatives. See fmincon in the Optimization Toolbox documentation for details.
- **Parameter tolerance** Optimization terminates when successive parameter values change by less than this number.
- **Maximum fun evals** The maximum number of cost function evaluations allowed. The optimization terminates when the number of function evaluations exceeds this value.

- **Maximum iterations** The maximum number of iterations allowed. The optimization terminates when the number of iterations exceeds this value.
- **Function tolerance** The optimization terminates when successive function values are less than this value.

By varying these parameters, you can force the optimization to continue searching for a solution or to continue searching for a more accurate solution.

Selecting Additional Optimization Options

At the bottom of the **Optimization options** pane is a group of additional optimization options.

Display level:	None	-	Gradient type:	Basic	-
Cost function:	SSE	~	🗖 Use robust cost		

Additional options for optimization include

- **Display level** Specifies the form of the output that appears in the MATLAB[®] command window. The options are Iteration, which displays information after each iteration, None, which turns off all output, Notify, which displays output only if the function does not converge, and Final, which only displays the final output. Refer to the Optimization Toolbox documentation for more information on what type of iterative output each algorithm displays.
- **Gradient type** When using Gradient Descent or Nonlinear least squares as the **Algorithm**, the gradients are calculated based on finite difference methods. The Refined method offers a more robust and less noisy gradient calculation method than Basic, although it does take longer to run optimizations using the Refined method.

Specifying the Cost Function

The *cost function* is a function that optimization algorithms attempt to minimize. You have the following options when selecting a cost function:

• **Cost function** — The default is SSE (sum of squared errors), which uses a least-squares approach. You can also use SAE, the sum of absolute errors.

1

• Use robust cost — Makes the optimizer use a robust cost function instead of the default least-squares cost. This is useful if the experimental data has many outliers, or if your data is noisy.

Setting Options for the Simulation

In this section...

"Specifying Simulation Options" on page 1-51

"Selecting Simulation Time" on page 1-52

"Selecting Solvers" on page 1-53

Specifying Simulation Options

To optimize the response signals of a model, Simulink[®] Parameter EstimationTM software runs simulations of the model.

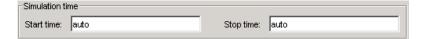
To set options for simulation:

- **1** Select the **New Estimation** node in the workspace directory tree.
- **2** Click the **Estimation** tab.
- **3** Click **Estimation Options** to open the Options dialog box.

Simulation Options Optimization Options							
Church-House Kings							
Simulation time							
Start time: auto Stop time: auto							
Solver options							
Type: Variable-step 💌 Solver: ode45 (Dormand-Prince)							
Maximum step size: auto Relative tolerance: 0.001							
Minimum step size: auto Absolute tolerance: 1e-008							
Initial step size: auto Zero crossing control: On 💌							
OK Cancel Help Apply							

4 Click the **Simulation Options** tab and specify the options, as described in the following sections.

Selecting Simulation Time



By default, **Start time** and **Stop time** are automatically computed based on the start and stop times specified in the Simulink[®] model.

To set alternative start and stop times for the optimization, enter them under **Simulation time**. This action overwrites the simulation start and stop times specified in the Simulink model.

Simulation Time for Data Sets with Different Time Lengths

Simulink Parameter Estimation software can simulate models containing empirical data sets of different time lengths. You can use experimental data sets for estimation that contain I/O samples collected at different time points.

The following example shows a single-input, two-output model for which you want to estimate the parameters.



The model uses two output data sets containing transient data samples for parameter estimation:

- Output yI(t) at time points $t1 = \left\{t_1^1, t_2^1, \dots, t_n^1\right\}$.
- Output y2(t) at time points $t2 = \left\{t_1^2, t_2^2, \dots, t_m^2\right\}$.

The simulation time *t* is computed as:

 $t = t1 \cup t2 = \left\{ t_1^1, t_1^2, t_2^1, t_2^2, \dots, t_n^1, t_m^2 \right\}$

This new set ranges from *tmin* to *tmax*. The values *tmin* and *tmax* represent the minimum and maximum time points in *t* respectively.

When you run the estimation, the model is simulated over the time range t. Simulink extracts the simulated data for each output based on the following criteria:

• **Start time** — Typically, the start time in the Simulink model is set to 0. For a nonzero start time, the simulated data corresponding to time points

before t_1^1 for y1(t) and t_1^2 for y2(t) are discarded.

• **Stop time** — If the stop time $t_{stop} \ge t_{max}$, the simulated data corresponding to time points in t1 are extracted for y1(t). Similarly, the simulated data for time points in t2 are extracted for y2(t).

If the stop time $t_{stop} < t_{max}$, the data spanning time points $> t_{stop}$ are discarded for both y1(t) and y2(t).

Selecting Solvers

-Solver options				
Type: Variable-ste	ep 🗾	Solver:	ode45 (Dormand-Prince	•) 🔽
Maximum step size:	auto		Relative tolerance:	0.001
Minimum step size:	auto		Absolute tolerance:	auto
Initial step size:	auto		Zero crossing control:	On 💌

When running the simulation, the dynamic system is solved using one of several Simulink solvers. You can specify several solver options using the **Solver options** area in the Options dialog box. The **Type** of solver can be variable-step or fixed-step. Variable-step solvers keep the error within specified tolerances by adjusting the step-size the solver uses. Fixed-step solvers use a constant step-size. When your model's states are likely to vary rapidly, a variable-step solver is often faster. See the Simulink documentation for information about solvers.

Variable-Step Solvers

When you select Variable-step as the solver **Type**, you can choose any of the following as the **Solver**:

- discrete (no continuous states)
- ode45 (Dormand-Prince)
- ode23 (Bogacki-Shampine)
- ode113 (Adams)
- ode15s (stiff/NDF)
- ode23s (stiff/Mod. Rosenbrock)
- ode23t (Mod. stiff/Trapezoidal)
- ode23tb (stiff/TR-BDF2)

Variable-Step Solver Options

When you select Variable-step as the Simulink solver **Type**, you can also set several other parameters that affect the step-size of the simulation:

- **Maximum step size** The largest step-size the solver can use during a simulation.
- **Minimum step size** The smallest step-size the solver can use during a simulation.
- Initial step size The step-size the solver uses to begin the simulation.
- **Relative tolerance** The largest allowable relative error at any step in the simulation.
- **Absolute tolerance** The largest allowable absolute error at any step in the simulation.
- **Zero crossing control** Set to on for the solver to compute exactly where the signal crosses the *x*-axis. This is useful when using functions

that are nonsmooth and the output depends on when a signal crosses the x-axis, such as absolute values.

By default, the values for these options are automatically chosen. To choose your own values, enter them in the appropriate fields.

Fixed-Step Solvers

When you select Fixed-step as the solver **Type**, you can choose any of the following as the **Solver**:

- discrete (no continuous states)
- ode5 (Dormand-Prince)
- ode4 (Runge-Kutta)
- ode3 (Bogacki-Shanpine)
- ode2 (Heun)
- ode1 (Euler)

When you select Fixed-step as the solver **Type**, you can also set **Fixed step size**, which determines the step-size the solver uses during the simulation. By default, a value for this option is automatically chosen.

Accelerating the Estimation

In this section ...

"About Accelerating Estimation" on page 1-56

"Limitations" on page 1-56

"Setting the Accelerator Mode for Parameter Estimation" on page 1-56

About Accelerating Estimation

You can accelerate the parameter estimation computations by changing the simulation mode of your Simulink[®] model. Simulink[®] Parameter Estimation[™] software supports Normal and Accelerator simulation modes. For more information about these modes, see "Accelerating Models" in the Simulink documentation.

The default simulation mode is Normal. In this mode, Simulink software uses interpreted code, rather than compiled C code during simulations.

In the Accelerator mode, Simulink Parameter Estimation software runs simulations during estimation with compiled C code. Using compiled C code speeds up the simulations and reduces the time to estimate parameters.

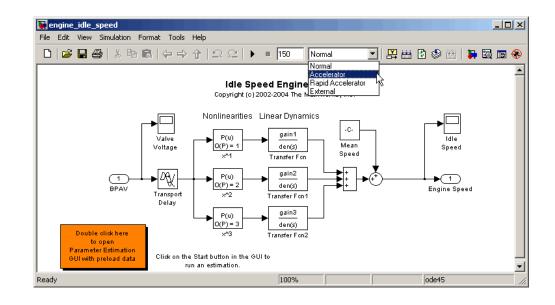
Limitations

You cannot use the Accelerator mode if your model contains algebraic loops. If the model contains MATLAB[®] function blocks, you must either remove them or replace them with Fcn blocks.

Setting the Accelerator Mode for Parameter Estimation

To set the simulation mode to Accelerator, open the Simulink model window and perform one of the following actions:

- Select Simulation > Accelerator.
- Choose Accelerator from the drop-down list as shown in the next figure.



Tip To obtain the maximum performance from the Accelerator mode, close all Scope blocks in your model.

Estimating Independent Parameters

In this section ...

"Basic Steps for Estimating Independent Parameters" on page 1-58

"Example: Estimating Independent Parameters" on page 1-58

Basic Steps for Estimating Independent Parameters

Sometimes parameters in your model depend on independent parameters that do not appear in the model. The following steps give an overview of how to estimate independent parameters:

- **1** Add the independent parameters to the model workspace (along with initial values).
- **2** Define a Simulation Start function that runs before each simulation of the model. This Simulation Start function defines the relationship between the dependent parameters in the model and the independent parameters in the model workspace.
- **3** The independent parameters now appear in the Select Parameters dialog box. Add these parameters to the list of parameters to be estimated.

Caution Avoid adding independent parameters together with their corresponding dependent parameters to the lists of parameters to be estimated. Otherwise the estimation could give incorrect results. For example, when a parameter x depends on the parameters a and b, avoid adding all three parameters to the list.

Example: Estimating Independent Parameters

Assume that the parameter Kint in the model srotut1 is related to the parameters x and y according to the relationship Kint=x+y. Also assume that the initial values of x and y are 1 and -0.7 respectively. To estimate x and y instead of Kint, first define these parameters in the model workspace. To do this:

1 At the MATLAB[®] prompt, type

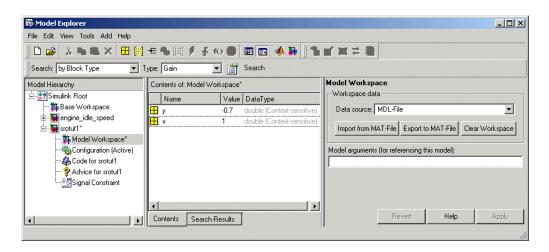
srotut1

This opens the srotut1 model window.

- 2 Select View > Model Explorer from the srotut1 window to open the Model Explorer window.
- **3** In the Model Hierarchy tree, select the **srotut1** > **Model Workspace** node.

🐻 Model Explorer		
File Edit View Tools Add Help		
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Search: by Block Type	ype: Gain 💽 😭 Search	
Model Hierarchy Model Hierarchy Base Workspace Second	Contents of: Model Workspace	Model Workspace Workspace data Data source: MDL-File Import from MAT-File Export to MAT-File Model arguments (for referencing this model): Revert Help

- **4** Select **Add** > **MATLAB Variable** to add a new variable to the model workspace. A new variable with a default name Var appears in the **Contents of: Model Workspace** pane.
- **5** Double-click Var to make it editable and change the variable name to x. Edit the initial Value to 1.
- **6** Repeat steps 4 and 5 to add a variable y with an initial value of -0.7. The Model Explorer window should resemble the following figure.



- 7 To add the Simulation Start function defining the relationship between Kint and the independent parameters x and y, select File > Model Properties in the Simulink[®] model for srotut1.
- 8 In the Model Properties window, click the Callbacks tab.
- **9** To enter a Simulation start function in **StartFcn***, type the name of a new M-file, for example, srotut1_start.
- **10** Create a new M-file with this name. The contents of the M-file should define the relationship between the parameters in the model and the parameters in the workspace. For this example, the M-file should resemble the following:

```
wks = get_param(gcs, 'ModelWorkspace')
x = wks.evalin('x')
y = wks.evalin('y')
Kint = x+y;
```

Note You must first use the get_param function to get the variables x and y from the model workspace before you can use them to define Kint.

Name		Size	
Kint		1×1	*
w0		1×1	
x		1×1	
у		1×1	
zeta		1×1	
			*
5pecify expression (e.g., s.x	, a(3),	b{2}):	*

11 When you select parameters for estimation in the **Variables** node, x and y appear in the Select Parameters dialog box.

12 Follow the workflow described in "Setting Up an Estimation Project" on page 1-23 to estimate the parameters.

2

Tutorial — Preparing Data for Parameter Estimation Using the GUI

About This Tutorial (p. 2-2)	Overview of the tutorial for preparing measured data for parameter estimation
Configuring a Project for Parameter Estimation (p. 2-4)	Configuring a Control and Estimation Tools Manager project for parameter estimation
Importing Data into the GUI (p. 2-6)	Importing measured data into the Control and Estimation Tools Manager GUI
Analyzing Data (p. 2-14)	Analyzing quality of measured data using a time plot
Selecting Data for Estimation (p. 2-16)	Selecting a subset of the data for estimation
Removing Outliers (p. 2-25)	Removing inconsistent data
Filtering Data (p. 2-29)	Removing noise from data
Interpolating Missing Data (p. 2-34)	Computing missing data values
Saving the Project (p. 2-37)	Saving the Simulink [®] Parameter Estimation [™] project containing the prepared data

About This Tutorial

In this section...

"Objectives" on page 2-2

"About the Sample Data" on page 2-2

Objectives

In this tutorial, you learn how to import, analyze, and prepare measured input and output (I/O) data for estimating parameters of a Simulink[®] model.

Note Simulink[®] Parameter Estimation[™] software estimates parameters from real, time-domain data only.

You learn to perform the following tasks using the GUI:

- Import data from the MATLAB[®] workspace.
- Analyze data quality using a time plot.
- Select a subset of data for estimation.
- Remove outliers.
- Filter high-frequency noise.
- Compute missing data using interpolation.

About the Sample Data

In this tutorial, you use spe_engine_throttle1.mat, which contains I/O data measured from an engine throttle system. The MAT-file includes the following variables:

- input1 Input data samples
- position1 Output data samples
- time1 Time vector

Note The number of input and output data samples must be equal to the length of the corresponding time vector.

The engine throttle system controls the flow of air and fuel mixture to the engine cylinders. The throttle body contains a butterfly valve which opens when a driver presses the accelerator pedal. Opening this valve increases the amount of fuel mixture entering the cylinders, which increases the engine speed. A DC motor controls the opening angle of the butterfly valve in the throttle system. The input to the throttle system is the motor current (in amperes), and the output is the angular position of the butterfly valve (in degrees).

spe_engine_throttle1.mdl contains the Simulink model of the engine throttle system. For more information on building models, see "Creating a Simulink Model" in the Simulink documentation.

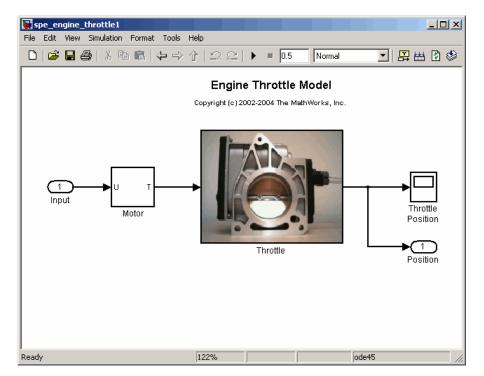
Configuring a Project for Parameter Estimation

To perform parameter estimation, you must first configure a Control and Estimation Tools Manager project.

1 Open the engine throttle system model by typing the following at the MATLAB[®] prompt:

spe_engine_throttle1

This command opens the Simulink[®] model, and loads the data into the MATLAB workspace.



Simulink[®] Model of Engine Throttle System

2 In the Simulink model window, select Tools > Parameter Estimation.

This action opens a new project named **Project - spe_engine_throttle1** in the Control and Estimation Tools Manager GUI. This project contains the **Estimation Task**, as shown in the next figure.

🙀 Control and Estimation Tools Man	ager		
File View Help			
🋅 🗅 🗳 🖬 🗐			
📣 Workspace	-Task settings -		
Project - spe_engine_throttle1	Title:		
🗄 🗍 Transient Data	Subject:		
Uariables ⊡ ⊡ Batimation	Author:		
E- Validation	Company:		
	Description:		
			_
		1	_
	Model:	spe_engine_throttle1	Open Model Update Task
J			
			•
Select the nodes below to configure and ru	n estimations.		1

Importing Data into the GUI

In this section ...

"Importing Input Data and Time Vector" on page 2-6

"Importing Output Data and Time Vector" on page 2-11

Importing Input Data and Time Vector

In this portion of the tutorial, you import measured I/O data into the Control and Estimation Tools Manager GUI. Importing data assigns the data to the corresponding model input and output signals.

The model input and output signals are designated with the Inport Input and Outport Position blocks respectively, as shown in the figure Simulink[®] Model of Engine Throttle System on page 2-4. These blocks let you import I/O data into the GUI. To learn more about the blocks, see the Inport and Outport block reference pages in the Simulink[®] documentation.

You must have already configured the parameter estimation project, as described in "Configuring a Project for Parameter Estimation" on page 2-4.

To import input data and time vector into the Control and Estimation Tools Manager GUI:

1 In the Control and Estimation Tools Manger GUI, select **Transient Data** under the **Estimation Task** node, and click **New**.

This action creates a **New Data** node under the **Transient Data** node.

🙀 Control and Estimation Tools	Manager		
File View Help			
📽 🗅 😂 🖬 📋			
📣 Workspace	Transient data sets		
🖻 🙀 Project - spe_engine_throttle	Name	Properties	
🖃 🗐 Estimation Task	New Data		
ि - ि Transient Data			
Variables			
🗄 🖳 🧱 Estimation			
🗄 🔂 Validation			
			-
	1		
	Description:		
	1		_
	New	Delete Edit	
	L		
- New Data node has bee	en added to Transient Data.		
	alden Duran Manuf ta ana ta a ann data act		-
Transient data sets are stored in this h	older. Press 'New' to create a new data set		11.

2 Select the New Data node.

🙀 Control and Estimation Tools Manager					
File View Help					
🗚 🗅 😂 🖬 📋					
📣 Workspace	Input Data Output Data	a State Data			
Project - spe_engine_throttk	Assign data to blocks				
Estimation Task	Block Name	Data	Time / Ts	Weight	Length
Itil New Data	spe_engine_throttle	e1/Input		•	
Variables	Channel - 1			1	-1-
Estimation					
		Import	Pre-process	Plot Data	Clear All
- New Data node has bee	n added to Trans	sient Data.			×
Select the tabbed panels to configure	the transient data set.				

3 In the **Input Data** tab, select the **Data** cell for **Channel - 1**, and click **Import**.

This action opens the Data Import dialog box.

🙀 Data Import				X			
Import from: Workspace 💌							
Variable Name	Size	Bytes	Class				
🌐 in1	201x1	1608	double				
🌐 input1	701x1	5608	double				
🗮 input2	500x1	4000	double				
🗰 input3	500x1	4000	double	•			
Assign the following columns to selected channel(s): O Assign the following rows to selected channel(s): [1:701]							
	port	Close	Help				

4 In the Data Import dialog box, select input1, and click Import.

This action assigns the input data input1 to the model input signal **spe_engine_throttle1/Input**.

🙀 Control and Estimation Tools	Manager					
File View Help						
😁 🗅 😂 🖬 🗐						
📣 Workspace	Input Data Output Data	Input Data Output Data State Data				
Project - spe_engine_throttk	Assign data to blocks					
E-	Block Name	Data	Time / Ts	Weight	Length	
[iii] New Data	spe_engine_throttle1					
Uariables ⊕ Estimation	Channel - 1	input1(:,1)		1	701/-	
Estimation						
		Import		Plot Data	Clear All	
		Import	Pre-process	Piot Data		
	L					
- New Data node has bee	en added to Transi	ent Data.			_	
					-	
Select the tabbed panels to configure	the transient data set.				1	

- **5** Select the **Time / Ts** cell for **Channel 1**.
- 6 In the Data Import dialog box, select time1, and click Import.

This action assigns the time vector to the model input signal **spe_engine_throttle1/Input**.

🙀 Control and Estimation Tools	Manager				
File View Help					
📸 🗅 🛸 🖬 🗐					
📣 Workspace	Input Data Output Data	State Data			
Project - spe_engine_throttle	Assign data to blocks				
🖃 🗐 Estimation Task	Block Name	Data	Time / Ts	Weight	Length
I New Data	spe_engine_throttle	1/Input			
Variables	Channel - 1	input1(:,1)	time1(:,1)	1	701/701
Estimation					
		Import	Pre-process	Plot Data	Clear All
- New Data node has bee		ient Data.			×
Select the tabbed panels to configure	the transient data set.				/

7 In the Data Import dialog box, click Close.

Importing Output Data and Time Vector

To import output data and time vector into the Control and Estimation Tools Manager GUI:

1 In the Control and Estimation Tools Manger GUI, select the **Output Data** tab of the **New Data** node.

🙀 Control and Estimation Tools	Manager				<u>_ </u>
File View Help					
🛎 🗅 🖻 🖬 🔟					
📣 Workspace	Input Data Output Data	State Data			
Project - spe_engine_throttle	Assign data to blocks				
Escination Task	Block Name	Data	Time / Ts	Weight	Length
🛄 🛄 New Data	spe_engine_throttle	1/Position			
Variables	Channel - 1			1	-1-
Estimation					
🗄 🕞 Validation					
		Import	Pre-process	Plot Data	Clear All
		Importin		. 100 0 000	
- New Data node has bee	n oddod to Trong	iont Doto			
- New Data node has bee	en auueu to Irans	itent pata.			
J					_
Select the tabbed panels to configure	the transient data set.				//

2 Select the Data cell for Channel - 1, and click Import.

This action opens the Data Import dialog box.

🙀 Data Import				×			
Import from: Workspace							
Variable Name	Size	Bytes	Class				
🗮 kexp	1x1	8	double	_			
#position1	701x1	5608	double				
position2	500x1	4000	double				
🗮 position3	500x1	4000	double	-			
Assign the following columns to selected channel(s): Assign the following rows to selected channel(s): [1:701]							
Im	port	Close	Help				

3 In the Data Import dialog box, select position1, and click **Import**.

This action assigns the output data position1 to the model output signal **spe_engine_throttle1/Position**.

Gontrol and Estimation Tools	Manager				_0
File View Help					
😁 🗅 🗭 🖬 🗐					
📣 Workspace	Input Data Output Data	State Data			
Project - spe_engine_throttle	Assign data to blocks				
Estimation Task	Block Name	Data	Time / Ts	Weight	Length
[;;;] New Data	spe_engine_throttle1				
Variables	Channel - 1	position1(:,1)		1	701/-
由 🙀 Estimation 표 🛃 Validation					
۲		Import	Pre-process	Plot Data	Clear All
- New Data node has bee		ient Data.			
Select the tabbed panels to configure	the transient data set.				

- 4 Select the Time / Ts cell for Channel 1.
- 5 In the Data Import dialog box, select time1, and click Import.

This action assigns the time vector to the model output signal **spe_engine_throttle1/Position**.

🙀 Control and Estimation Tools	Manager				_ 🗆 ×
File View Help					
📸 🗅 🛸 🖬 🗐					
📣 Workspace	Input Data Output Data	State Data			
·	Assign data to blocks				
Escination Task	Block Name	Data	Time / Ts	Weight	Length
[iii] New Data	spe_engine_throttle	1/Position			
Variables	Channel - 1	position1(:,1)	time1(:,1)	1	701/701
⊕					
I I I I I I I I I I I I I I I I I I I		Import	Pre-process	Plot Data	Clear All
- New Data node has bee	en added to Trans	ient Data.			-
Load projects					1

6 In Data Import dialog box, click Close.

You have now imported the I/O data into the Control and Estimation Tools Manager GUI, and assigned the data to the corresponding model signals.

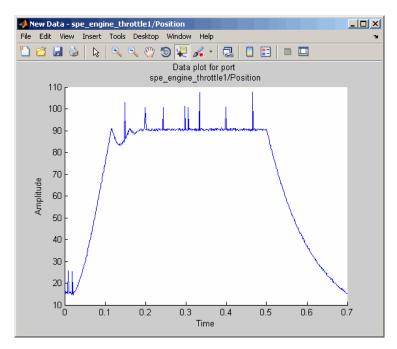
Analyzing Data

In this portion of the tutorial, you analyze the output data quality by viewing the data characteristics on a time plot. Based on the analysis, you decide whether to preprocess the data before estimating parameters. For example, if the data contains noise, you might want to filter the noise from the system dynamics before estimating parameters.

You must have already imported the data into the Control and Estimation Tools Manager GUI, as described in "Importing Data into the GUI" on page 2-6. If you have not imported the data, you can instead load the project spe_engine_throttle1_import.mat from the *matlabroot*\toolbox\slestim\slestdemos directory by selecting **File > Load** in the Control and Estimation Tools Manager GUI.

To plot the output data on a time plot, select the position1(:,1) cell in the **Output Data** tab, and click **Plot Data**.

🙀 Control and Estimation Tools	Manager	
File View Help		
🛎 🗅 😂 🖬 🗐		
📣 Workspace	Input Data Output Data State Data	
Project - spe_engine_throttle	Assign data to blocks	
Estimation Task	Block Name Data Time / Ts	Weight Length
[iii] New Data	spe_engine_throttle1/Position	
Variables	Channel - 1 position1(:,1) time1(:,1)	1 701/701
⊕		
<u>र</u> ा ।)।	Import Pre-process	Plot Data Clear All
- New Date node has had	n added to Transient Data.	
- New Data Houe Has Det	in adaca to italisicht bata.	
<u> </u>		
Load projects		h.



This action plots the measured output data position1(:,1), as shown in the next figure.

The time plot shows the output data in response to a step input, as described in "About the Sample Data" on page 2-2. The plot shows a rapid decrease in the response after t = 0.5 s because the system is shut down. To focus parameter estimation on the time period when the system is active, you select the data samples between t = 0 s and t = 0.5 s, as described in "Selecting Data for Estimation" on page 2-16 section of this tutorial.

The spikes in the data indicate *outliers*, defined as data values that deviate from the mean by more than three standard deviations. They may be caused by measurement errors or sensor problems. The response also contains noise. Before estimating model parameters from this data, you remove the outliers and filter the noise, as described in "Removing Outliers" on page 2-25, and "Filtering Data" on page 2-29 sections of this tutorial.

Tip You can also plot the input data on a time plot by selecting the input1(:,1) cell in the **Input Data** tab, and clicking **Plot Data**.

Selecting Data for Estimation

In this section ...

"Selecting Output Data" on page 2-16

"Selecting Input Data" on page 2-22

Selecting Output Data

In this portion of the tutorial, you select a subset of I/O data for estimation. As described in "Analyzing Data" on page 2-14, the system is shut down at t = 0.5 s. To focus the estimation on the time period before t = 0.5 s, you exclude the data samples beyond t = 0.5 s. This operation selects the data between t = 0 s and t = 0.5 s for estimation.

You must have already imported the data into the Control and Estimation Tools Manager GUI, as described in "Importing Data into the GUI" on page 2-6. If you have not imported the data, you can instead load the project spe_engine_throttle1_import.mat from the *matlabroot*\toolbox\slestim\slestdemos directory by selecting **File > Load** in the Control and Estimation Tools Manager GUI.

To select the portion of data between t = 0 s and t = 0.5 s:

In the Control and Estimation Tools Manager window, select the New Data node under the Transient Data node.

2 Select the position1(:,1) cell in the **Output Data** tab, and click **Pre-process**.

This action opens the Data Preprocessing Tool GUI.

😽 Data Preprocessing Tool	for Dataset: New Data	×	
Modify data fromthrottle1/F	Position 💌 Write results to:	C existing dataset	
Data Editing			
Raw data Modified data		Exclusion Rules Detrend/Filtering	
Time (seconds)	position1(:,1)		
0.0	15.116	E Bounds	
1.0e-3	15.964		
2.0e-3	15.241	Exclude X: <= 🔻 Exclude X: >= 👻	
3.0e-3	15.993		
4.0e-3	15.376	Exclude Y: <= 🔻 Exclude Y: >= 👻	
5.0e-3	15.997		
6.0e-3	15.380		
7.0e-3	15.100	Cutliers	
8.0e-3	15.649		
9.0e-3	25.592	Window length:	
1.0e-2	15.944	window length: 10	
1.100e-2	15.238		
1.200e-2	15.817	Confidence limits (%): 95	
1.300e-2	15.385		
		MATLAB expression abs(x)>1	
Grey back Excluded by a rule Exclude Graphically Red text Manually excluded Flatines Window: 5			
- Missing Data Handling			
Remove rows where all	data is excluded or missing	Interpolate missing values using interpolation method Zoh Y	
		Add Close Help	

The **Data Editing** area of the Data Preprocessing Tool GUI shows the output data and time vector in the **position1(:,1)** and **Time (seconds)** columns, respectively. The Data Preprocessing Tool GUI lets you perform the following types of preprocessing operations:

- Excluding data
- Detrending and filtering data
- Handling missing data
- **3** To exclude the output data beyond t = 0.5 s:
 - a In the Exclusion Rules tab, select the Bounds check box.

b In the Exclude X >= field, where X corresponds to the time vector, select > from the drop-down list. Enter 0.5 in the adjacent field to specify the upper limit of the data to select for estimation.

The Data Preprocessing Tool GUI resembles the next figure.

🙀 Data Preprocessing Tool	for Dataset: New Data	X	
Modify data fromthrottle1/P	Position 💌 Write results to:	C existing dataset	
Data Editing			
Raw data Modified data	1	Exclusion Rules Detrend/Filtering	
Time (seconds)	position1(:,1)	E pund	
0.0	15.116	✓ Bounds	
1.0e-3	15.964		
2.0e-3	15.241	Exclude X: <= Exclude X: > 0.5	
3.0e-3	15.993		
4.0e-3	15.376	Exclude Y: <=	
5.0e-3	15.997		
6.0e-3	15.380		
7.0e-3	15.100	Cutliers	
8.0e-3	15.649		
9.0e-3	25.592	Window length: 10	
1.0e-2	15.944	windowiengun: jro	
1.100e-2	15.238		
1.200e-2	15.817	Confidence limits (%): 95	
1.300e-2	15.385		
P		MATLAB expression abs(x)>1	
Grey back Excluded by a rule Red text Manually excluded Flatines Window: 5			
Missing Data Handling			
missing baca ndi luling			
Remove rows where all	data is excluded or missing	TInterpolate missing values using interpolation method zoh	
		Add Close Help	

c Click Add.

This action adds a new **Dataset1** node under the **Transient Data** node in the Control and Estimation Tools Manager GUI. The **Dataset1** node contains the modified output data position1(:,1)* in the **Output Data** tab.

🙀 Control and Estimation Tools	Manager	_ _ _ ×
File View Help		
📸 🗅 🛸 🖬 🗐		
📣 Workspace	Input Data Output Data State Data	
Project - spe_engine_throttk	Assign data to blocks	
Estimation Task	Block Name Data Time / Ts Weight	Length
- [it] New Data	spe_engine_throttle1/Position	
[‡‡] Dataset1	Channel - 1 position1(:,1)* time1(:,1)* 1	701/701
Uariables ⊕ Estimation		
Escinction		
	Import Pre-process Plot Data	Clear All
•		
<u> </u>		_
Select the tabbed panels to configure	the transient data set.	11.

This operation also replaces the output data samples beyond t = 0.5 s in position1(:,1)* with NaNs. You can view the NaNs by selecting the **Modified data** tab in the Data Preprocessing Tool GUI, as shown in the next figure.

🙀 Data Preprocessing Tool for Dataset: New Data	×
Modify data fromthrottle1/Position 💌 Write results to:	existing dataset Dataset1 V I new dataset Dataset2
	· ,
Data Editing	
Raw data Modified data	Exclusion Rules Detrend/Filtering
Time (seconds) position1(:,1)*	✓ Bounds
0.497 90.331	jo bounds
0.498 90.323	
0.499 90.816 0.500 90.890	Exclude X: <=
0.500 90.890 0.501 NaN	Exclude Y: <= • Exclude Y: >= •
0.502 NaN	Exclude Y: <= • Exclude Y: >= •
0.503 NaN	
0.504 NaN	Outliers
0.505 NaN	
0.506 NaN	Window length: 10
0.507 NaN 0.508 NaN	· ,
0.509 NaN	Confidence limits (%): 95
0.510 NaN -	,
	MATLAB expression abs(x)>1
Grey back Excluded by a rule Exclude Graphically	
Red text Manually excluded	Flatlines Window: 5
Missing Data Handling	
Remove rows where all data is excluded or missing	Interpolate missing values using interpolation method zoh
	Add Close Help
	Add Close Help

- 4 To remove the NaNs:
 - a In the Control and Estimation Tools Manager GUI, select the **Output Data** tab of the **Dataset1** node.
 - **b** Select the position1(:,1)* cell, and click **Pre-process**.

This action updates the Data Preprocessing Tool GUI with the selected data position1(:,1)*.

c In the Missing Data Handling area, select the Remove rows where at a data is excluded or missing check box.

Time (seconds) .487	position1(:,1)**	1
487		
1101	90.604	📔 🗖 Bounds
.488	90.533	1
.489	90.105	Exclude X: <=
.490	90.592	
.491	90.72	Exclude Y: <=
.492	90.648	
.493	90.772	
494	90.432	Coutliers
495	90.562	
.496	90.206	
.497	90.331	Window length: 10
498	90.323	
499	90.816	Confidence limits (%): 95
500	90.890	·
		MATLAB expression abs(x)>1
Grey back Excluded Red text Manually	 Exclude Graphically 	Flatlines Window: 5
	 Exclude Graphically 	

Tip You can view the results of this operation in the Modified data tab.

d In the **Write results to** area, select the **existing dataset** Dataset

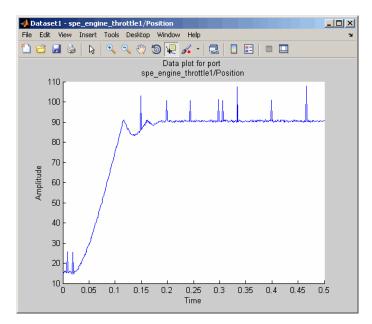
Modify data fromthrottle1/Position 💌	Write results to:	 existing dataset 	Dataset1 💌	🔘 new dataset	Dataset2
--------------------------------------	-------------------	--------------------------------------	------------	---------------	----------

e Click Add.

The Update table data dialog box appears. Click **Yes** to overwrite the position1(:,1)* data set with the modified data.

5 To plot the data, select the position1(:,1)* cell in the **Output Data** tab of the **Dataset1** node, and click **Plot Data**.

The selected output data from t = 0 s to t = 0.5 s is shown in the next figure.



Selecting Input Data

After you select the output data between t = 0 s and t = 0.5 s, as described in "Selecting Output Data" on page 2-16, you must also select the corresponding input data samples. This operation makes the number of I/O data samples equal.

- 1 In the Control and Estimation Tools Manger GUI, select the **New Data** node under the **Transient Data** node.
- 2 In the Input Data tab, select the input1(:,1) cell, and click Pre-process.

This action updates the Data Preprocessing Tool GUI with the selected data input1(:,1).

- **3** To exclude the data beyond t = 0.5 s:
 - a In the Exclusion Rules tab, select the Bounds check box.
 - b In the Exclude X >= field, where X corresponds to the time vector, select > from the drop-down list. Enter 0.5 in the adjacent field to specify the upper limit of the input data to select for estimation.
 - c In the Write results to area, verify that the existing dataset Dataset option remains selected.
 - d Click Add.

This action adds the modified data input1(:,1)* to the **Input Data** tab of the **Dataset1** node. This operation also replaces the input data samples beyond t = 0.5 s in input1(:,1)* with NaNs.

- 4 To remove the NaNs:
 - a In the Control and Estimation Tools Manager GUI, select the input1(:,1)* cell in the Input Data tab of the Dataset1 node, and click Pre-process.

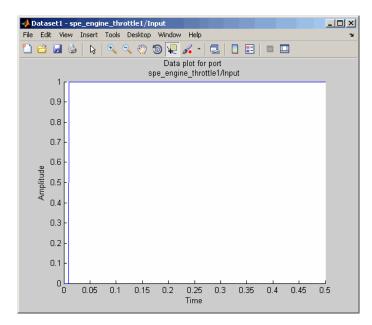
This action updates the Data Preprocessing Tool GUI with the selected data input1(:,1)*.

- **b** In the **Missing Data Handling** area, select the **Remove rows where all v data is excluded or missing** check box.
- c In the Write results to area, verify that the existing dataset Dataset option remains selected.
- d Click Add.

The Update table data dialog box appears. Click **Yes** to overwrite the input1(:,1)* data set with the modified data.

5 To plot the data, select the input1(:,1)* cell in the Input Data tab of the Dataset1 node, and click Plot Data.

The selected input data from t = 0 s to t = 0.5 s is shown in the next figure.



Removing Outliers

In this section...

"Why Remove Outliers" on page 2-25

"How to Remove Outliers" on page 2-25

Why Remove Outliers

Outliers are data values that deviate from the mean by more than three standard deviations. When estimating parameters from data containing outliers, the results may not be accurate.

Removing outliers replaces the data samples containing outliers with NaNs, which represent missing data. You interpolate the missing data values in a subsequent operation, as described in "Interpolating Missing Data" on page 2-34.

How to Remove Outliers

In this portion of the tutorial, you remove outliers from the output data. You must have already selected a subset of the data, as described in "Selecting Data for Estimation" on page 2-16. If you have not done this preparation, you can instead load the project spe_engine_throttle1_exclude.mat from the *matlabroot*\toolbox\slestim\slestdemos directory by selecting **File > Load** in the Control and Estimation Tools Manager GUI.

1 In the Control and Estimation Tools Manger, select the position1(:,1)* cell in the **Output Data** tab of the **Dataset1** node, and click **Pre-process**.

This action updates the Data Preprocessing Tool GUI with the selected data position1(:,1)*.

2 In the Exclusion Rules tab, select the Outliers check box.

By default, the **Window length** and **Confidence limits** fields are set to 10 and 95 respectively. The **Window length** field specifies the number of successive data samples the software uses to compute the mean and standard deviation. The **Confidence limits** field specifies the threshold number for identifying outliers. In this example, the mean and standard deviation of 10 successive data samples are computed, and data values that exceed 95% of standard deviation are identified as outliers.

Modify data fromthrottle1/Position ▼ Write results to: ● existing dataset Dataset1 ▼ new dataset Dataset2 Data Editing	🙀 Data Preprocessing To	ol for Dataset: Dataset1		
Raw data Modified data Time (seconds) position1(:,1)** 8.0e-3 15.649 9.0e-3 NaM 1.0e-2 15.944 1.200e-2 15.817 1.200e-2 15.817 1.300e-2 15.879 1.600e-2 15.748 1.700e-2 15.748 1.700e-2 15.748 1.700e-2 15.3879 1.600e-2 15.748 1.700e-2 14.668 1.900e-2 NaN 2.0e-2 15.391 2.100e-2 14.742 Window length: 10 Confidence limits (%): 95 2.100e-2 14.742 MATLAB expression abs(x)>1 Matually excluded Exclude Graphically Flatines Window: Flatines Window:	Modify data from throttle	1/Position 💌 Write results to:	existing dataset Dataset1 O new dataset Dataset2	
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Missing Data Handling Remove rows where all v data is excluded or missing Interpolate missing values using interpolation method zoh v		Exclude Graphically		
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	Missing Data Handling			
	Remove rows where	all 💽 data is excluded or missing	Thterpolate missing values using interpolation method zoh	
			Add Close Help	

Note The data samples containing outliers are replaced with NaNs.

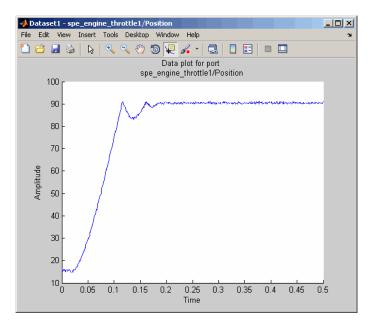
3 In the Write results to area, verify that the existing dataset Dataset **Dataset** option remains selected.

4 Click Add.

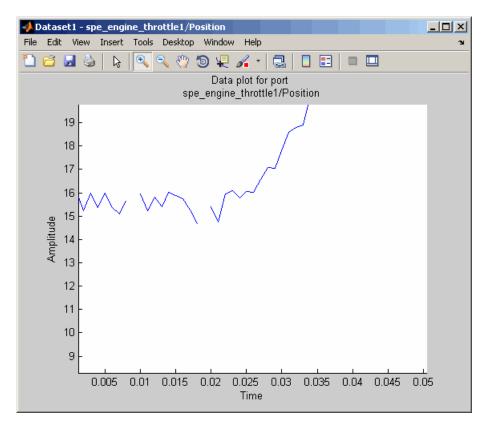
The Update table data dialog box appears. Click **Yes** to overwrite the position1(:,1)* data set with the modified data.

5 To plot the data, select the position1(:,1)* cell in the **Output Data** tab of the **Dataset1** node, and click **Plot Data**.

The spikes, which indicate outliers, no longer appear on the time plot, as shown in the next figure.



The missing data samples, represented by NaNs, appear as gaps on the time plot. To see an example, zoom in to the bottom-left corner of the plot. As shown in the next figure, the data values corresponding to t = 0.009 s and t = 0.019 s are missing.



Filtering Data

In this section ...

"Filtering Output Data" on page 2-29

"Filtering Input Data" on page 2-32

Filtering Output Data

In this portion of the tutorial, you filter the noise, and remove any periodic trends from the output data. To avoid relative phase shift between the I/O data, you must also apply the same filter to the input data.

You must have already removed outliers from the output data, as described in "Removing Outliers" on page 2-25. If you have not done this preparation, you can instead load the project spe_engine_throttle1_removeoutlier.mat from the *matlabroot*\toolbox\slestim\slestdemos directory by selecting **File > Load** in the Control and Estimation Tools Manager GUI.

1 In the Control and Estimation Tools Manager window, select the position1(:,1)* cell in the **Output Data** tab of the **Dataset1** node, and click **Pre-process**.

This action updates the Data Preprocessing Tool GUI with the selected data $position1(:,1)^*$.

2 In the **Detrend/Filtering** tab:

a Select the **Filtering** check box.

By default, First order is selected as the filter type. To learn more about the filters, see "Filtering" on page 5-15.

b Specify 0.001 in the **First order filter with time constant** field.

This field specifies the time constant for the first-order filter.

Tip For calculating the time constant, you can visually inspect the time plot to determine the frequency components.

🙀 Data Preprocessing Tool		×
Modify data fromthrottle1/F	Position Vite results to	: O existing dataset Dataset1 🔽 💿 new dataset Dataset2
Data Editing		
Raw data Modified data		Exclusion Rules Detrend/Filtering
Time (seconds)	position1(:,1)*	
0.0	15.116	Detrending © Constant
1.0e-3	15.964	
2,0e-3	15.241	C Straight Line
3.0e-3	15.993	
4.0e-3	15.376	Filtering Select filter type First order
5.0e-3	15.997	
6.0e-3	15.380	
7.0e-3	15.100	First order filter with time constant 0.001
8.0e-3	15.649	
9.0e-3	NaN	
1.0e-2	15.944	
1.100e-2	15.238	
1.200e-2	15.817	
1.300e-2	15.385	
, <u> </u>		-
Grey back Excluded b	y a rule	_
	 Exclude Graphically 	,
Red text Manually e:	xcluded	
Missing Data Handling		
Remove rows where	data is excluded or missi	ng 🔽 Interpolate missing values using interpolation method 🛛 🗾
		Add Close Help

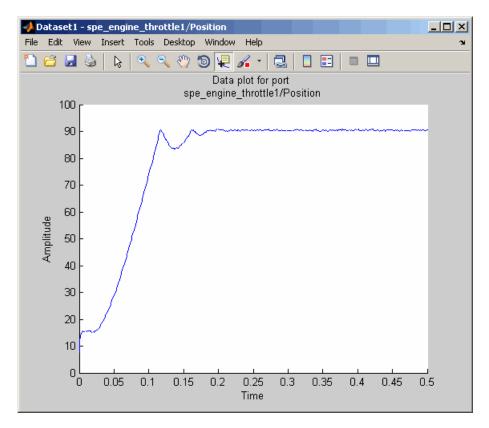
3 In the Write results to area, verify that the existing dataset Dataset **Dataset** option remains selected.

4 Click Add.

The Update table data dialog box appears. Click **Yes** to overwrite the position1(:,1)* data set with the modified data.

5 To plot the data, select the position1(:,1)* cell in the **Output Data** tab of the **Dataset1** node, and click **Plot Data**.

The noise is filtered and the output data appears smooth, as shown in the next figure.



Filtering Input Data

After you filter the output data, as described in "Filtering Output Data" on page 2-29, you must also filter the input data with the same filter.

1 In the Control and Estimation Tools Manager window, select the input1(:,1)* cell in the Input Data tab of the Dataset1 node, and click Pre-process.

This action updates the Data Preprocessing Tool GUI with the selected data $input1(:,1)^*$.

- 2 In the **Detrend/Filtering** tab:
 - **a** Select the **Filtering** check box.

By default, First order is selected as the filter type.

- **b** Specify 0.001 in the **First order filter with time constant** field.
- **3** In the Write results to area, verify that the existing dataset Dataset votion remains selected.
- 4 Click Add.

The Update table data dialog box appears. Click **Yes** to overwrite the input1(:,1)* data set with the modified data.

- U × 📣 Dataset1 - spe_engine_throttle1/Input File Edit View Insert Tools Desktop Window Help з 🎦 🖆 🛃 🔄 🔖 🔍 🥄 🖑 🐌 🐙 🔏 - 🗔 🔲 📰 💷 💷 Data plot for port spe_engine_throttle1/Input 1 0.9 0.8 0.7 0.6 0.6 Amplitude 0.4 0.3 0.2 0.1 0 L 0 0.15 0.2 0.25 0.3 0.35 0.4 0.45 0.05 0.1 0.5 Time
- 5 To plot the data, select the input1(:,1)* cell in the Input Data tab of the Dataset1 node, and click Plot Data.

Interpolating Missing Data

In this portion of the tutorial, you interpolate the output data to compute the missing values created when removing outliers, as described in "Removing Outliers" on page 2-25. The interpolation operation uses the known data values to compute the missing data values.

You must have already filtered the noise, as described in "Filtering Data" on page 2-29. If you have not already done this preparation, you can instead load the saved project spe_engine_throttle1_filter.mat from the *matlabroot*\toolbox\slestim\slestdemos directory by selecting **File > Load** in the Control and Estimation Tools Manager GUI.

1 In the Control and Estimation Tools Manager GUI, select the position1(:,1)* cell in the **Output Data** tab of the **Dataset1** node, and click **Pre-process**.

This action updates the Data Preprocessing Tool GUI with the selected data position1(:,1)*.

2 In the Missing Data Handling area, select the Interpolate missing values using interpolation method check box.

By default, zoh is selected as the interpolation method. This method fills the missing data sample with the data value immediately preceding it.

😺 Data Preprocessing Tool	for Dataset: Dataset1	×
Modify data fromthrottle1/F	Position 💌 Write results to:	existing dataset Dataset1 C new dataset Dataset2
-Data Editing		
(Evolution Delega La companya del
Raw data Modified data		Exclusion Rules Detrend/Filtering
Time (seconds)	position1(:,1)**	Bounds
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1.0e-3	15.964	
2.0e-3	15.241	Exclude X: <= 💌 Exclude X: >= 💌
3.0e-3	15.993	
4.0e-3	15.376	Exclude Y: <= 💌 Exclude Y: >= 💌
5.0e-3	15.997	
6.0e-3	15.380	
7.0e-3	15.100	Coutliers
8.0e-3	15.649	
9.0e-3	15.649	
1.0e-2	15.944	Window length: 10
1.100e-2	15.238	
1.200e-2	15.817	Confidence limits (%): 95
1.300e-2	15.385	
		MATLAB expression abs(x)>1
Grey back Excluded b	u a tula	
Chey back Excluded by	Exclude Graphically	
Red text Manually e:	xcluded	Flatlines Window: 5
		»
Missing Data Handling		
Remove rows where	data is excluded or missing	✓ Interpolate missing values using interpolation method] zoh ▼
		AddCloseHelp

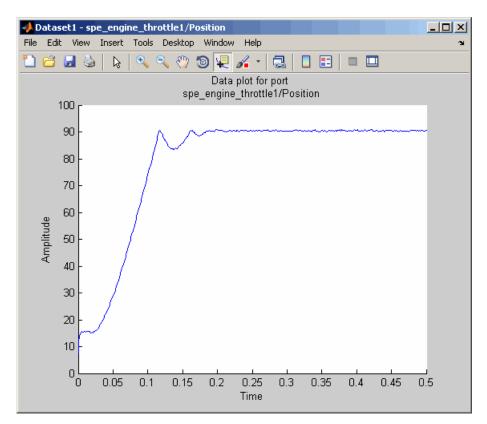
Tip You can view the interpolated data samples in the Modified data tab.

- **3** In the Write results to area, verify that the existing dataset Dataset **Dataset** option remains selected.
- 4 Click Add.

The Update table data dialog box appears. Click **Yes** to overwrite the position1(:,1)* data set with the modified data.

5 To plot the data, select the position1(:,1)* cell in the **Output Data** tab of the **Dataset1** node, and click **Plot Data**.

The new estimation data, prepared by removing outliers, filtering noise, and interpolating missing data, is shown the next figure.



Saving the Project

After you prepare the data, you can delete the data in the **New Data** node, rename the prepared data, and save the session. To skip the data preparation steps, load the project spe_engine_throttle1_interpolate.mat from the *matlabroot*\toolbox\slestim\slestdemos directory by selecting **File > Load** in the Controls and Estimation Tools Manager GUI.

- **1** In the Control and Estimation Tools Manger GUI, select the **New Data** node under the **Transient Data** node.
- 2 Right-click the New Data node, and select Delete.
- **3** Select the **Dataset1** node under the **Transient Data** node.

4 Right-click the **Dataset1** node, and select **Rename**. Specify Estim_Data_Prep as the name of the new estimation data set.

The Control and Estimation Tools Manager GUI resembles the next figure.

Control and Estimation Tools Manag	ger				<u>_ 0 ×</u>		
File View Help							
🛎 🗅 🖻 🖥 🔟							
Korkspace	Input Data Output Dat	ta State Data					
Estimation Task	Assign data to blocks						
	Block Name	Data	Time / Ts	Weight	Length		
	spe_engine_throttl						
→ Generation → Generation	Channel - 1	input1(:,1)*	time1(:,1)***	1	501/501		
🗄 🕻							
		Import	Pre-process	Plot Data	Clear All		
· · · · · · · · · · · · · · · · · · ·	L						
1					×		
J							
Select the tabbed panels to configure the tra	nsient data set.				11.		

- 5 Save the Control and Estimation Tools Manager project:
 - ${\tt a}~$ In the Control and Estimation Tools Manager GUI, select ${\bf File} > {\bf Save}.$

This action opens the Save Projects dialog box.

b In the Save Projects dialog box, click **OK**.

📣 Save Projects	
Projects:	
Project - spe_engine_throttle1	
	T
OK Cancel	Help

c In the Save Projects window, specify spe_engine_throttle1p.mat in the **File name** field, and click **Save**.

The action saves the project as a MAT-file.

To learn how to estimate parameters from this data, see Chapter 3, "Tutorial — Estimating Parameters from Measured Data Using the GUI".

Tutorial — Estimating Parameters from Measured Data Using the GUI

About This Tutorial (p. 3-2)

Estimating Model Parameters Using Default Estimation Settings (p. 3-7)

Improving Estimation Results Using Parameter Bounds (p. 3-20)

Validating Estimated Model Parameters (p. 3-26) Overview of the tutorial for estimating model parameters from measured data

Estimating model parameters using the default estimation settings

Setting parameter bounds to improve model accuracy

Validating estimated model parameters by comparing simulated response to measured output data

About This Tutorial

In this section...

"Objectives" on page 3-2

"About the Model " on page 3-3

Objectives

In this tutorial, you learn how to estimate parameters of a single-input single-output (SISO) Simulink® model from measured input and output (I/O) data.

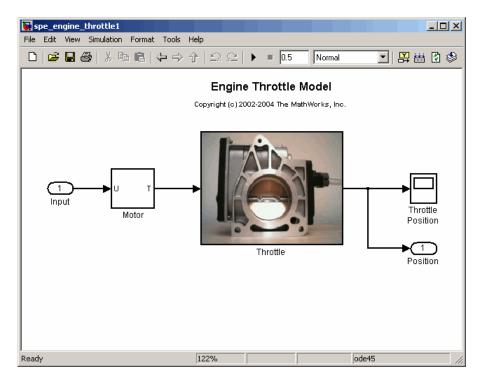
Note Simulink[®] Parameter EstimationTM software estimates parameters from real, time-domain data only.

You learn to perform the following tasks using the GUI:

- Load a saved project containing data.
- Estimate model parameters using default settings.
- Validate the model, and refine the estimation results.

About the Model

In this tutorial, you use the spe_engine_throttle1 Simulink model. This model represents an engine throttle system, as shown in the next figure.

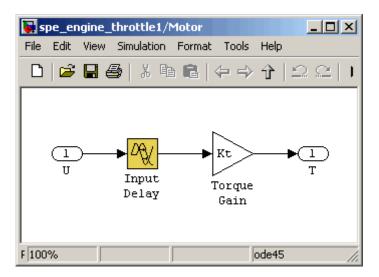


The throttle system controls the flow of air and fuel mixture to the engine cylinders. The throttle body contains a butterfly valve which opens when a driver presses the accelerator pedal. Opening this valve increases the amount of fuel mixture entering the cylinders, which increases the engine speed. A DC motor controls the opening angle of the butterfly valve in the throttle system. The models for these components are described in "Motor Subsystem" on page 3-4, and "Throttle Subsystem" on page 3-5.

The input to the throttle system is the motor current (in amperes), and the output is the angular position of the butterfly valve (in degrees).

Motor Subsystem

The Motor subsystem contains the DC motor model. To open the model, double-click the corresponding block.

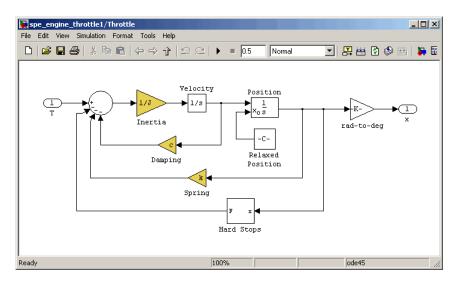


The following table describes the variables, parameters, equation, input, and output of the Motor subsystem.

Variables	U is the input current to the motor.
	T is the torque applied by the motor.
Parameters	$K_{\rm t}$ is the torque gain of the motor, represented by Kt in the model.
	${\tt t}_{\rm d}$ is the input time delay of the motor, represented by input_delay in the model.
Equation	The torque applied by the motor is described in the following equation:
	$T(t) = K_t U(t - t_d)$
	where t is time.
Input	U
Output	Т

Throttle Subsystem

The Throttle subsystem contains the butterfly valve model. To open the model, right-click the corresponding block, and select **Look Under Mask**.



The Hard Stops block models the valve angular position limit of 15° to 90° .

The following table describes the variables, parameters, states, differential equations, inputs, and outputs of the Throttle subsystem.

Variables	T is the torque applied by the DC motor.	
	$\boldsymbol{\theta}$ is the angular position of the valve, represented by \boldsymbol{x} in the model.	
	$T_{hardstop}$ is the torque applied by the hard stop.	
Parameters	J is the inertia.	
	c is the viscous friction.	
	k is the spring constant.	
States	θ is the angular position.	
	$\dot{\theta}$ is the angular velocity.	

Equations	The mathematical system for the butterfly valve is described in the following equation: $J\ddot{\theta} + c\dot{\theta} + k\theta = T + T_{hardstop}$ where $15^{\circ} \le \theta \le 90^{\circ}$, with initial conditions $\theta_0 = 15^{\circ}$, and $\dot{\theta}_0 = 0$. The torque applied by the Hard Stops block is described in the following equation: $T_{hardstop} = \begin{cases} 0, & 15^{\circ} \le \theta \le 90^{\circ} \\ K(90^{\circ} - \theta), \theta > 90^{\circ} \\ K(15^{\circ} - \theta), \theta < 15^{\circ} \end{cases}$ where K is the gain of the Hard Stops block.
Input	Т
Output	θ

Estimating Model Parameters Using Default Estimation Settings

In this section ...

"Overview of the Estimation Process" on page 3-7

"Specifying Parameters and Estimation Data" on page 3-8

"Validating Model Parameters" on page 3-13

Overview of the Estimation Process

Simulink[®] Parameter Estimation[™] software uses optimization techniques to estimate model parameters. In each optimization iteration, the model is simulated with the current parameter values. The error between the simulated and measured output is computed and minimized. The estimation is complete when the optimization algorithm finds a local minimum.

You perform the following tasks to estimate the model parameters:

- "Specifying Parameters and Estimation Data" on page 3-8
- "Validating Model Parameters" on page 3-13

Specifying Parameters and Estimation Data

To specify parameters and estimation data:

Load the saved project spe_engine_throttle1p.mat.

This MAT-file contains the estimation data. To learn more about the data and how to prepare it, see Chapter 2, "Tutorial — Preparing Data for Parameter Estimation Using the GUI".

a Open the engine throttle system Simulink[®] model by typing the following at the MATLAB[®] prompt:

spe_engine_throttle1

b In the Simulink model window, select **Tools > Parameter Estimation**.

This action opens a new project named **Project - spe_engine_throttle1** in the Control and Estimation Tools Manager GUI.

c In the Control and Estimation Tools Manager GUI, select File > Load. Browse to the *matlabroot*\toolbox\slestim\slestdemos directory, and select spe_engine_throttle1p.mat.

The Confirm Node Replace dialog box appears. Click **Yes** to load the project into the Control and Estimation Tools Manager GUI.

When you expand the **Estimation Task** node, the Controls and Estimation Tools Manager GUI resembles the next figure.

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File View Help							
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🖃 🗐 Estimation Task							
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🔁 🚂 Estimation							
		Import	Pre-process	Plot Data	Clear All		
<u> </u>							
					▲ ▼		
Select the tabbed panels to configure the tra	ancient data cat						
belect the tabled panels to configure the tra	ansient data set.				/		

- 2 Specify parameters for estimation.
 - **a** Select the **Variables** node under the **Estimation Task** node.

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File View Help		
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Workspace Project - spe_engine_throttle1 Project - spe_engin	Estimated Parameters Estimated States Selected parameters Name: Value: Initial guess: Initial guess: Minimum: Typical value: Referenced by: Add Delete	
		▲ ▼
J Select the tab panels to configure your estima	tion parameters and states.	

b Click **Add**.

This action opens the Select Parameters dialog box, which shows the model parameters for the Simulink model.

c Select the parameters J, c, input_delay, and k by pressing the Ctrl key while clicking each name, and then click OK.

This action adds the selected parameters to the **Estimated Parameters** tab.

Select Parameters		>
Select additional parameters to est	imate	
Name	Size	
3	1×1	
Kt	1×1	
angle_init	1×1	
angle_open	1×1	
c	1×1	
input_delay	1×1	
k	1×1	
		T
Specify expression (e.g., s.x, a(3)), b{2}):	
OK Cancel H	Help Ap	ply

Tip When estimating a large number of parameters, you can select a subset of parameters to estimate. To learn more, see the Inverted Pendulum Parameter Estimation demo in the **Demos** pane in the MATLAB Help browser.

d Select the Estimation node, and click New.

This action adds a **New Estimation** node under the **Estimation** node.

e Select the New Estimation node.

f In the **Parameters** tab, select the **Estimate** check box for all the parameters.

This action specifies the selected parameters for estimation.

🙀 Control and Estimation Tools Man	ager						_	
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	c	40	~	с	-Inf	+Inf	c	
Estimation	input_delay	0.02	v	input_delay	-Inf	+Inf	input_delay	
Rev Estimation	k	1		k	-Inf	+Inf	k	
Validation								
- New Estimation node has	been added	to Estimat	ion.					
- New Estimation node has	been added	to Estimat	ion.					
								-
Select the tab papels to configure your esti	mation.							4

The **Parameters** tab, as shown in the previous figure, displays the following information for each parameter:

• **Value**: Current parameter value. By default, it is equal to the value specified in the Simulink model.

During estimation, the optimization algorithm might change a parameter value to minimize the error between the measured and simulated output.

• **Initial Guess**: Initial parameter value. By default, it is equal to the value in the **Value** field and is used at the start of estimation.

- **Minimum** and **Maximum**: Bounds on the parameter value. By default, they are set to -Inf, and +Inf, respectively. This means that the optimization algorithm searches for a solution in the range [-Inf, +Inf].
- **Typical Value**: Order of magnitude of the parameter value. By default, it is equal to the value in the **Initial Guess** field.
- 3 Specify data for estimation by checking the **Selected** check box for **Estim_Data_Prep** in the **Data Sets** tab.

 Workspace Project - spe_engine_throttle1 Data Sets Parameters States Estimation Data sets used for estimation Transient Ota Estimation Estimation Estimation Estimation Estimation Estimation Select All Clear All New Estimation node has been added to Estimation. 	🙀 Control and Estimation Tools Manager				_ [] >
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j 🔟	- New Estimation node has been added to Estimation.				-
	Load projects				

Validating Model Parameters

After you specify parameters and data for estimation, as described in "Specifying Parameters and Estimation Data" on page 3-8, estimate the parameters and analyze the results to determine if the model needs to be refined.

- **1** Create plots to view the estimation results.
 - **a** Select the **Views** node under the **Estimation** node, and click **New**.

This action creates a **New View** node under the **Views** node.

- **b** Select the **New View** node.
- **c** In the **View Setup** tab, select the following plots from the drop-down list in the **Plot Type** column:
 - For **Plot 1**, select Measured and simulated.
 - For **Plot 2**, select Cost function.

Control and Estimation Tools File View Help	1anager				
Workspace Project - spe_engine_throttle Estimation Task Transient Data Hill Estim_Data_Pre Variables Estimation Verws Verws Validation	View Setup Select plot types Plot Number Plot Type Plot 1 Measured and simulated Plot 2 Inone) Plot 3 Cost function Plot 5 Parameter resistivity Plot 6 Parameter resistivity Plot 6 Parameter resistivity Residuals (none)	Plot Title			
Show Plots					
- New Estimation node has been added to Estimation. - New View node has been added to Views.					
Configure dynamic views.		h			

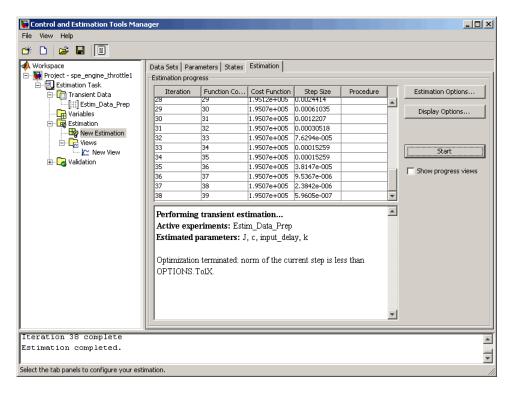
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File View Help		
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📣 Workspace	View Setup	
Project - spe_engine_throttl	Select plot types	
Estimation Task	Plot Number Plot Type	Plot Title
[iii] Fransient Data [iii] Estim_Data_Pre	Plot 1 Measured and simulated	
Variables	Plot 2 Cost function	
Estimation	Plot 3 (none)	
- By New Estimation	Plot 4 (none)	
E Views	Plot 5 (none) Plot 6 (none)	
🗠 New View 	Plot 6 (none)	
	Options Estimation Plot 1 Plot 2 New Estimation	
	Show Plots	
	has been added to Estimation.	
- New View node has bee	en added to Views.	-
Carfornia di mania di ma		<u>×</u>
Configure dynamic views.		1.

d In the **Options** area, select the **Plot 1** and **Plot 2** check boxes, and click **Show Plots**.

Clicking **Show Plots** opens the following figures:

- New View Plot 1 (Measured and simulated): Displays the measured output data Estim_Prep_Data. During estimation, this plot updates to display the simulated response at each iteration.
- New View Plot 2 (Cost function): Displays the error between the measured and simulated output, computed at each iteration. By default, the error is computed using *sum- of- squared- errors*, which is a least-squares method.
- 2 Estimate the parameters by selecting the **Estimation** tab of the **New Estimation** node, and clicking **Start**.

The **Estimation** tab updates at each iteration, and provides information about the estimation progress. When the estimation completes, the **Estimation** tab resembles the next figure.



Note The results of the optimization may differ slightly because of different numerical precision across platforms.

The table displays the following information for each iteration:

• Cost Function: Error between the simulated and measured output.

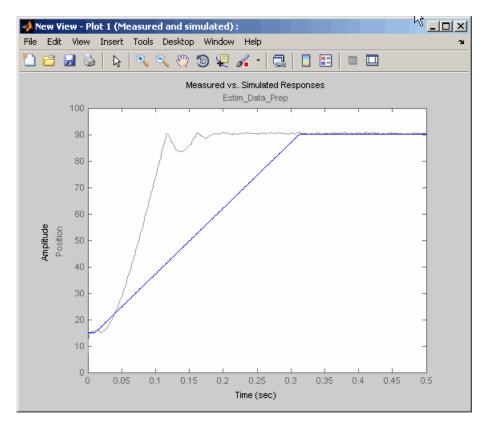
During estimation, the default optimization algorithm Nonlinear least squares, lsqnonlin, minimizes the cost function by changing the parameter values. As shown in the previous figure, the cost function decreases by only 27% from 2.69e5 to 1.95e5.

- **Step Size**: Displacement of the optimization algorithm in the current search direction when minimizing the cost function. A final value close to zero indicates that the algorithm has found a local minimum. As shown in the previous figure, the final step size in the last iteration is 5.96e-7.
- **3** View the estimated parameter values in the **Value** column of the **Parameters** tab.

Control and Estimation Tools	Manager							<u> </u>
File View Help								
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Workspace Project - spe_engine_throttle Estimation Task Transient Data Workspace Transient Data Workspace Variables Estimation Workspace Variables Variables Views Views Views View View Validation	Data Sets Para Estimation paran J c input_delay k		Estimation	Initial Guess J c input_delay k	Minimum -Inf -Inf -Inf -Inf	Maximum +Inf +Inf +Inf +Inf	Typical Value C input_delay k	
		Use Valu	ue as Initial Gue	Reset	to Default Set	tings S	ave as Default Se	ttings
Iteration 37 complete	L							
Estimation completed.								<u> </u>
Estimation completed.								-
Select the tab panels to configure you	r estimation.							4

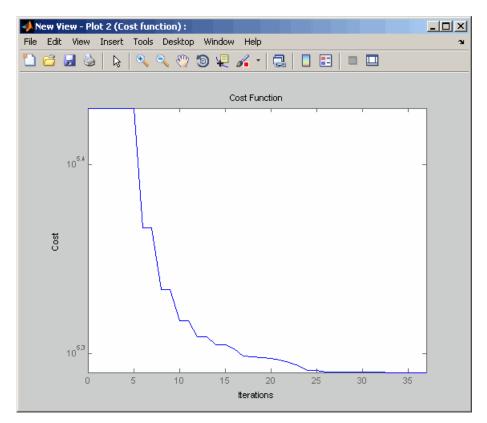
4 Examine the simulated response plot to see how well the simulated output matches the measured output.

The simulated response with the estimated parameters is shown in blue on the New View - Plot 1 (Measured and simulated) plot, and significantly differs from the measured data. This difference indicates that the estimated parameters are not accurate.



5 Examine the cost function plot to see how the cost function changes during the estimation.

The cost function values shown in step 2 are plotted on the New View - Plot 2(Cost function) plot. The cost function decreases by only 27% from its initial value, and in conjunction with the measured and simulated output plot, indicates that the estimated parameters are not accurate.



To improve the estimation results, you apply bounds on the parameter values, as described in "Improving Estimation Results Using Parameter Bounds" on page 3-20.

Improving Estimation Results Using Parameter Bounds

In this section...

"Strategy for Improving the Estimation Results" on page 3-20

"How to Specify Parameter Bounds" on page 3-20

Strategy for Improving the Estimation Results

Analyzing the Measured and Simulated and Cost function plots, as described in "Validating Model Parameters" on page 3-13, you see that the model parameters estimated using the default estimation settings are not accurate. You must run additional estimations to improve the accuracy of the model. There are several techniques to improve the accuracy of the estimated parameters. For more information, see "Tuning the Results of Optimization" on page 1-46.

In this portion of the tutorial, you improve the results by specifying bounds on parameter values. This technique restricts the region in which the optimization algorithm searches for a local minima.

Based on physical insight, you know the following characteristics of the engine throttle system:

- All the parameter values are positive.
- Maximum time delay of the system, represented by input_delay, is 0.1 s.

Therefore, you specify 0 as the minimum value for all parameters, and 0.1 as the maximum value of input_delay.

After you estimate the parameters, analyze the results using the Measured and Simulated and Cost function plots.

How to Specify Parameter Bounds

You must have already estimated the parameters using default settings, as described in "Estimating Model Parameters Using Default Estimation Settings" on page 3-7.

To improve the estimation results by specifying parameter bounds:

- 1 Select the **Parameters** tab of the **New Estimation** node.
- **2** Specify the minimum value for each parameter by double-clicking the corresponding **Minimum** cell, and replacing Inf with 0.
- **3** Specify the maximum value for input_delay by double-clicking the corresponding **Maximum** cell and replacing +Inf with 0.1.

The **Parameters** tab resembles the next figure.

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Workspace	Data Sets Para	meters States	Estimation				
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Variables	c	39.994	v	с	0	+Inf	c
Estimation	input_delay	0.00016981	~	input_delay	0	0.1	input_delay
New Estimation	k	0.99889		k	0	+Inf	k
		Use Valu	ie as Initial Gue	ess Reset	: to Default Set	tings 5	ave as Default Setting
ration 37 complete		Use Valu	ie as Initial Gue	Reset	: to Default Set	tings Sa	ave as Default Setting

4 Select the Estimation tab, and click Start.

The **Estimation** tab updates at each iteration, and provides information about the estimation progress. When the estimation completes, the **Estimation** tab resembles the next figure.

Control and Estimation Tools № le View Help 券 🗅 😂 🖬 📳							
Workspace	Data Sets Para		Estimation				
Estimation Task	Iteration	Function Count		Step Size	Procedure		Estimation Options
Litil Estim_Data_Pre	35	36	239.96	0.05736			
Variables	36	37	239.96	0.01434			Display Options
	37	38	239.96	0.003585			
By New Estimation	38	39	239.96	0.00089624			
E- C Views	39	40	239.96	0.00022406			
New View	40	41	239.95	5.6015e-005			Start
E Validation	41	42	239.95	5.6015e-005			1
Validation	42	43	239.95	1.4004e-005			Show progress views
	43	44	239.94	3.5009e-006			jinder progress ments
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	45	46	239.94	8.7524e-007		-	
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teration 45 complete							
stimation completed.							

Note The results of the optimization may differ slightly because of different numerical precision across platforms.

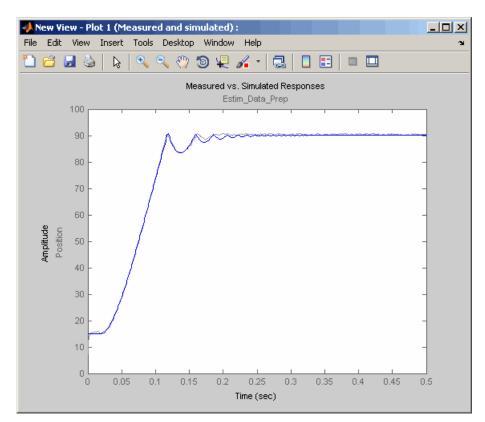
The cost function decreases by 99% from 1.95e5 to 239.94. The final step size 8.75e-7 is close to 0, which indicates that the optimization algorithm has found a local minimum.

Workspace	Data Sets Para	meters States	Estimation				
Project - spe_engine_throttle E Egg Estimation Task	Estimation parar			,		,	,
🖃 🛄 Transient Data	Name	Value	Estimate	Initial Guess	Minimum	Maximum	Typical Value
[[#:] Estim_Data_Pre	j	0.22295	V	J	0	+Inf	J
Variables	C	9.0178		с	0	+Inf	C
Estimation	input_delay	0.0090554 20.216	হ	input_delay k	0	0.1 +Inf	input_delay k
⊞- 🔀 Validation							
			ue as Initial Gue		; to Default Set	Viney	ave as Default Setting

5 View the estimated parameter values in the **Value** column of the **Parameters** tab.

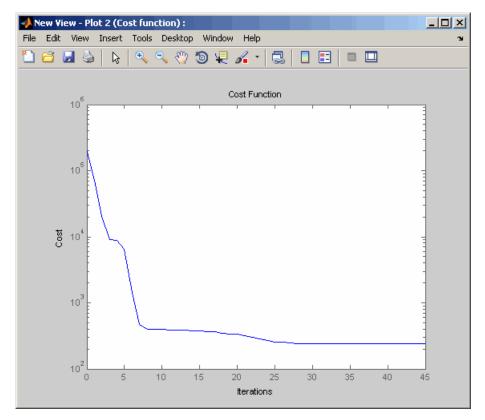
6 Examine the simulated response plot to see how well the simulated output matches the measured output.

The simulated response plot, shown in blue on the New View - Plot 1 (Measured and simulated) plot, is overlaid on the measured output data. The simulated output closely matches the measured data.



7 Examine the cost function plot to see how the cost function changes during the estimation.

The cost function values shown in step 4 are plotted on the New View - Plot 2(Cost function) plot. The cost function also decreases by 99% from its initial value, and in conjunction with the measured and simulated response plot indicates a good fit of the simulated response with the measured data.



Validating Estimated Model Parameters

After you estimate the model parameters, as described in "Improving Estimation Results Using Parameter Bounds" on page 3-20, validate the model using another data set (*validation data*). A good match between the simulated response and the validation data indicates that you have not overfitted the model.

To validate the estimated parameters using a validation data set:

1 Load the project spe_engine_throttle1_importValData1.mat from the matlabroot\toolbox\slestim\slestdemos directory by selecting File > Load in the Control and Estimation Tools Manager GUI.

The MAT-file contains a validation data set already imported into the GUI, and the estimated parameters as described in "Improving Estimation Results Using Parameter Bounds" on page 3-20. The validation data contains the input data, output data and time vector in the MATLAB variables input2, position2 and time2 respectively.

Tip To learn how to import data and time vector into the Control and Estimation Tools Manager GUI, see "Importing Data into the GUI" on page 2-6.

When you expand the **Estimation Task** node, the Control and Estimation Tools Manager GUI resembles the next figure.

Control and Estimation Tools Manage File View Help	r				_ 🗆 ×
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Workspace	Input Data Output Da	ita State Data			
Estimation Task	Assign data to blocks				
Transient Data	Block Name	Data	Time / Ts	Weight	Length
Estim_Data_Prep_	spe_engine_throt				
Validation Data 1	Channel - 1	position2(:,1)	time2(:,1)	1	500/500
Estimation Wews Wews Views Validation					
		Import	Pre-process	Plot Data	Clear All
		<u>.</u>			
- New Data node has been add					
- New Validation node has be	en added to Val:	ldation.			
J Select the tabbed panels to configure the trans	ient data set.				

- 2 Plot the measured and simulated response, and residuals.
 - a Select the Validation node, and click New.

This action creates a **New Validation** node.

- **b** Select the **New Validation** node.
- **c** In the **Validation Setup** tab, select the following plots in the **Plot Type** column.
 - For **Plot 1**, select Measured and simulated.
 - For **Plot 2**, select Residuals.
- d In the Options area, select the Plot 1, and Plot 2 check boxes.
- e Select Validation Data 1 from the Validation data set drop-down list.

The Validation Setup tab resembles the next figure.

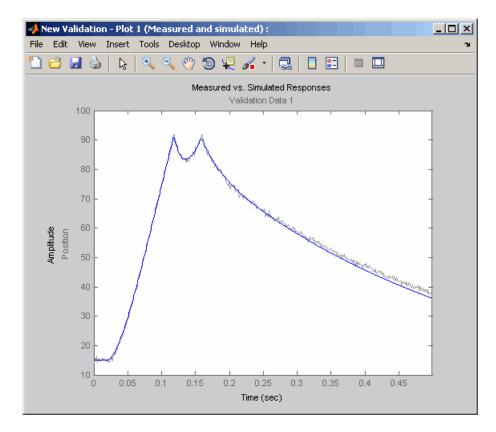
🙀 Control and Estimation Tools Manage File View Help	r			
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Workspace Workspace Estimation Task Estimation Task Estim_Data_Prep Util Validation Data 1 Estimation Estimation Verves Verves Validation Validation Validation	Validation Setup Select plot types Plot Number Plot 1 Plot 2 Plot 3 Plot 4 Plot 5 Plot 6 - Options Validation data set Estimati New Estim	on Plot 1 Plot 2	Plot Title	
- New Data node has been add	ed to Transier	Show Pl	ots	
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f Click Show Plots.

This action opens the following figures:

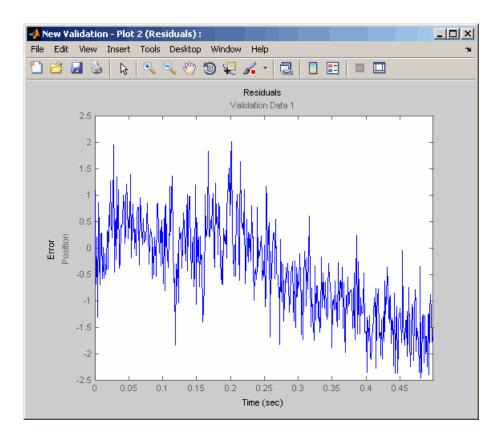
- New Validation Plot 1 (Measured and simulated): Displays the validation data and simulated response.
- New Validation Plot 2(Residuals): Displays the difference between the measured data and simulated response.
- **3** Examine the simulated response plot to see how well the simulated output matches the validation data..

The simulated response, as shown in blue on the New Validation - Plot 1 (Measured and simulated) plot, is overlaid on the measured output data, and closely matches the measured data Validation Data 1.



4 Examine the residuals plot to compare the difference between the simulated response and measured data.

The difference between the simulated and measured data, as shown in the New Validation - Plot 2(Residuals) plot, varies between 2 and -2.5. The residuals lie within 6% of the maximum output variation, and do not display any systematic patterns. This indicates a good fit between the simulated output and measured data.



- 5 Save the Control and Estimation Tools Manager project.
 - **a** In the Control and Estimation Tools Manager GUI, select **File > Save**.

This action opens the Save Projects dialog box.

- **b** In the Save Projects dialog box, click **OK**.
- **c** In the Save Projects window, specify the name of the project in the **File name** field, and click **Save**.

This action saves the project as a MAT-file.

Tip You can load a project by selecting **File > Load** in the Control and Estimation Tools Manager GUI. To view the estimated parameter values, select the **Parameters** tab of **New Estimation** node.

Estimating Initial Conditions

Why Estimate Initial Conditions? (p. 4-2)

Estimating Initial Conditions for Blocks with External Initial Conditions (p. 4-3)

Example: Mass-Spring-Damper System (p. 4-4) Reasons for estimating initial conditions of states in your model

Tuning the initial conditions of a block with external initial conditions

An example that takes you step-by-step through an estimation of the initial position of a mass attached to a spring

Why Estimate Initial Conditions?

Often, sets of measured data are collected at various times and under different initial conditions. When you estimate model parameters using one data set and subsequently run another estimation with a second data set, your parameter values may not match. Given that the Simulink[®] Parameter Estimation[™] software attempts to find constant values for parameters, this is clearly a problem.

You can estimate the initial conditions using procedures that are similar to those you use to estimate parameters. You can then use these initial condition estimates as a basis for estimating parameters for your Simulink[®] model. The Control and Estimation Tools Manager has an **Estimated States** pane that lists the states available for initial condition estimation.

This chapter focuses on the steps required to estimate initial conditions, and then estimate the parameters from these initial conditions.

Estimating Initial Conditions for Blocks with External Initial Conditions

When an integrator block uses an initial-condition port, which you specify by an IC block feeding into the integrator block, you cannot estimate the initial conditions (ICs) of the integrator using Simulink[®] Parameter EstimationTM software. This is because external ICs have priority over the ICs of a specific block to maintain the integrity of the model.

To tune the ICs of an integrator block with external ICs, you must modify the model to make the external signal into a tunable parameter. For example, you can set the IC block that feeds into the integrator to be a tunable variable and estimate it.

Example: Mass-Spring-Damper System

In this section ...

"Loading the Example" on page 4-4

"Model Parameters" on page 4-5

"Setting Up the Estimation Project" on page 4-6

"Importing Transient Data and Selecting Parameters for Estimation" on page 4-7

"Selecting Parameters and Initial Conditions for Estimation" on page 4-8

"Creating the Estimation Task" on page 4-10

"Running the Estimation and Viewing Results" on page 4-11

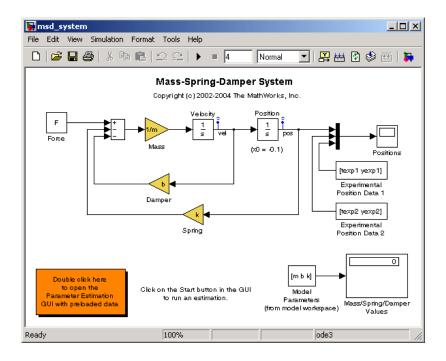
Loading the Example

To open the Simulink[®] model of a mass-spring-damper system and two sets of model data with differing initial conditions, type:

msd_system

at the MATLAB® prompt.

The figure shown next is a model of a mass-spring-damper system.

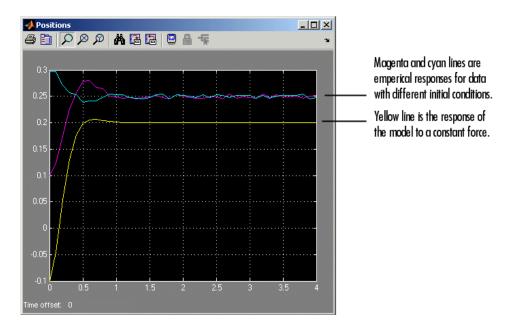


You can run the demo from **Simulink > Simulink Parameter Estimation** on the **Demo** pane of the Help browser.

This example goes beyond what is included in the Simulink[®] Parameter Estimation[™] demo that uses this model by providing in-depth discussion of each task.

Model Parameters

The Simulink msd_system model's output is the displacement (or position) of the mass in a mass-spring-damper system, subject to a constant force F, and an initial condition, x0, for the mass displacement. x0 is indicated by the initial condition of the Position integrator block. Click the **Start Simulation** button \blacktriangleright to run the simulation once and observe the response of the model to two sets of parameter values.



The model parameters of interest are the mass, m, the viscous damping, b, and the spring constant, k. For more information about physical modeling of mass-spring-damper systems, see any elementary book on mathematical modeling or on automatic control systems.

For the estimation of the model parameters m, b, and k, this model uses two sets of experimental data. These data sets were obtained using two different initial positions, x0=0.1 and x0=0.3, and also contain additive noise. A plot of these data sets is shown in the figure above (top curves), along with the simulated response (bottom curve) of the Simulink model msd_system for x0=-0.1 and a nominal set of parameter values, m=8, k=500, and b=100.

Setting Up the Estimation Project

To set up the estimation of initial conditions and then transient state space data, select **Tools > Parameter Estimation** in the msd_system model window.

File View Help Image: Second seco	
Workspace Task Settings	_
Project - msd_system Title: Departing Points Default Operating Point Subject: Subject:	
Operating Points Default Operating Point Subject:	
└─ Default Operating Point Subject:	
Estimation lask Author:	
Company: Company:	
	-
	-
Model: msd_system Open Model Update Task	
	
J Select the nodes below to configure and run estimations.	-

Importing Transient Data and Selecting Parameters for Estimation

The process for importing transient data and selecting parameters for estimation is discussed in "Importing Transient Data" on page 1-11 and "Selecting Parameters for Estimation" on page 1-17.

- In the Control and Estimation Tools Manager, select Estimation Task
 > Transient Data in the workspace directory tree.
- 2 Right-click Transient Data and select New to add a new data set.
- 3 Right-click the **New Data** node in the workspace directory tree and select **Edit** to open the **Input Data**, **Output Data**, and **State Data** panes.
- 4 In the **Output Data** pane, click **Import** and add yexp1 to the **Data** column and texp1 to the **Time/Ts** column of the msd_system/Position state.

- **5** If you like, right-click **New Data** in the workspace directory tree and rename it to Data set #1.
- **6** Repeat steps 1 to 5 to add a second data set, yexp2 and texp2, and rename it to Data set #2.

Your Control and Estimation Tools Manager should resemble this figure:

📣 Control and Estimation Tools	Manager				_ 🗆 ×
File View Help					
😁 🗅 🚅 🖬 📋					
Workspace	Input Data Output Data	State Data			
E- ₩ Project - msd_system	-Assign Data to Blocks-				
E-Un Transient Data			Experime	ntal Data	
្រុំ៖រំៀData set #1	Block Name	Data	Time / Ts	Weight	Length
[iii] Data set #2	msd_system/Pos				
Uariables ⊕ Gay Estimation	Channel - 1	yexp1(:,1)	texp1(:,1)	1	76/76
E- Validation	msd_system/Velo	-	-	1	-/-
	Channel - 1	-	-		-/-
			import	Pre-process	Clear All
- New Data node has been added to Transient Data.					
Select the tabbed panels to configure the transient data set.					

Selecting Parameters and Initial Conditions for Estimation

First, select the parameters you want to estimate for the Simulink msd_system model. In this case, select b, k, and m. To do this:

- 1 Select the **Variables** node in the workspace directory tree of the Control and Estimation Tools Manager.
- 2 Click the Estimation Parameters tab.

- **3** Click **Add** to open the Select Parameters dialog box.
- ${\bf 4}$ Select the parameters $b,\,k,$ and m, and then click ${\bf OK}.$
- 5 Do the same with the Estimation States pane, and select msd_system/Position from the Select States dialog box.

Block Name	Length	
msd_system/Position	1 4	Select states with initial
msd_system/Velocity	1	conditions that you want to estimate. Hold down Shift and use your mouse to select groups of adjacent states. Hold down Ctr and use your mouse to select nonadjacent states.
OK Cancel	Help Apply	

Control and Estimation Tools File View Help Image: Control and Estimation Tools File View Help	Manager		_	
Workspace Project - nsd_system Estimation Task Transient Data Hill Data set #1 Warables Estimation Validation	Estimated Parameters Estimated States	Default setting: Block name: Value: Initial guess: Minimum: Maximum: Typical value: Sample time: Full name: Tusd_system	Position -0.1 -0.1 -Inf -0.1 -0.1 -0.1 0 -0.1 0 -0.1 -0.1 -0.1	×
Configure here your parameters and a	tates to estimate			

Your Control and Estimation Tools Manager should look like this.

Creating the Estimation Task

To create the **New Estimation** task in the Control and Estimation Tools Manager, right-click the **Estimation** node in the workspace directory tree and select **Add**. While the initial velocity is also a state of the model, assume (for simplicity) that it is known to be 0. The estimation task for this case is Estim (with IC).

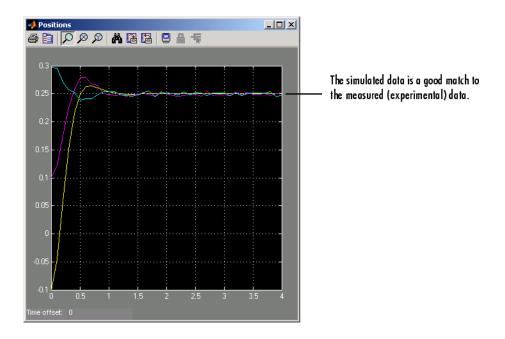
In the **Data Sets**, **Parameters**, and **States** panes for the **New Estimation** task, select all the check boxes in each table. Be sure to select **Position** for both data sets in the **States** pane to estimate the initial condition for the spring's position.

The initial position estimates for the two data sets are known to differ, but set the initial state guesses for both data sets to -0.1.

tools and Estimation Tools	Manager	
File View Help		
Workspace Project - msd_system Transient Data Transient Dat	Estimated Parameters Estimated States Selected states Default settings Block name: Position Value: -0.1 Initial guess: -0.1 Minimum: -Inf Maximum: +Inf Typical value: -0.1 Sample time: 0 Full name: msd_system/Position Maximum: -0.1 Sample time: 0 Full name: msd_system/Position	
р		
		-
Configure here your parameters and	states to estimate.	11

Running the Estimation and Viewing Results

Click **Start** in the **Estimation** pane to run the estimation. As the estimation proceeds, the most current estimation of position response (yellow curve) updates itself in the Scope. The curve appears to toggle between the two experimental data sets, since the estimator uses the two sets successively to update the estimates of the parameter values. The estimator converges to the correct parameter values, within the scope of experimental noise and optimization options settings, as indicated by the closeness of the estimated response (yellow) to the experimental data (magenta). Good state estimates for the initial position are also obtained, as can be observed from the **States** tab of Estim(with IC) estimation task.



The estimation of initial states is important for obtaining the correct estimates of the model parameters. Why not set the initial states (x0 in this case) as parameters as well? The reason is that the initial states are not fixed physical properties of the system. For different experimental data or operating conditions, these states need not be unique. In this example, two data sets, with distinct initial positions, were used together for a single estimation of model parameters. While the estimates of the model parameters are unique, the initial state (position) is different, and is estimated individually for each data set.

Preprocessing Data

Why Preprocess Data? (p. 5-2)	An introduction to data preprocessing
Data Preprocessing Tool (p. 5-3)	An introduction to a graphical user interface (GUI) for data preprocessing
Excluding Data (p. 5-5)	Various ways to exclude data from your data sets
Detrending and Filtering (p. 5-14)	Various ways to detrend and filter your data sets
Miscellaneous Data Handling (p. 5-16)	Additional features of the Data Preprocessing Tool

Why Preprocess Data?

When dealing with empirical data, it is often useful to remove outliers, smooth, detrend, or otherwise treat the data to make it more tractable for analysis and estimation purposes. You can perform the following tasks using Simulink[®] Parameter Estimation[™] software:

- Exclusion Eliminate outliers, represent them as NaNs, or use interpolation.
- Detrending Remove mean values or a straight line trend.
- Filter Smooth data using a first-order filter, an arbitrary transfer function, or an ideal filter.

You can overwrite the existing data with the preprocessed data, or store it in a new file.

Data Preprocessing Tool

You can preprocess your data using the Data Preprocessing Tool. To open it:

- **1** Open the Control and Estimation Tools Manager.
- 2 In the workspace directory tree, expand the Estimation Task node.
- **3** Select the **Transient Data** node in the workspace directory tree, and then choose the data you want to modify in the **Input Data**, or **Output Data** pane. This enables the **Pre-process** button.

🙀 Control and Estimation Tools	Manager				_02
File View Help					
🛎 🗅 📂 🖬 🔳					
♦ Workspace	Input Data Output Data	State Data			
E- , Estimation Task	Assign data to blocks				
🛱 🛄 Transient Data	Block Name	Data	Time / Ts	Weight	Length
[iii] New Data	engine_idle_speed/E				
Variables	Channel - 1	iodata(:,1)	time	1	7501/7501
₩ New Estimation					
		Import	Pre-process	i Plot Data	Clear All
, 	L			- h)	
J					
Show or hide the output area					

4 Click the **Pre-process** button to open the Data Preprocessing Tool.

old the second state of th	taset: New Data	×
Modify data from engine_idle_speed	Vite results to C existing	ng dataset New Data 🗾 💿 new dataset Dataset1
Data Editing		
Raw data Modified data		Exclusion Rules Detrend/Filtering
Time (secs)	iodata(:,1)	Bounds
0.0 0.) Doundo
2.0e-2 0.		
4.0e-2 0.		Exclude X: <=
6.0e-2 0. 8.0e-2 0.		
0.100 0.		Exclude Y: <= Exclude Y: >=
0.120 0		
0.120 0.		Coutliers
0.160 0		
0.180 0.		Window length: 10
0.200 0.	0	vvindovv iengtn.
0.220 0.	0	
0.240 0.	0	Confidence limits (%): 95
0.260 0.		
0.280 0.		MATLAB expression os(x)>1
0.300 0		
<u>,</u>		Flattines Window: 5
Grey back Excluded by a rule		Flattines Window: 5
	Exclude Graphically	
Red text Manually excluded		
Missing Data Handling		
Remove rows where all	data is excluded or missing	Interpolate missing values using interpolation method zoh
		OK Close Apply Help

In this chapter, the sample data set is the same as used in the engine_idle_speed Simulink[®] model. See "How Simulink[®] Parameter Estimation[™] Software Works" on page 1-6 for an overview of creating estimation projects and adding data sets.

With the Data Preprocessing Tool, you can

- Exclude data by selecting it with your mouse.
- Exclude data graphically by selecting regions on a plot.
- Exclude data by rules, such as upper or lower bounds.
- Detrend data.
- Filter data.

Excluding Data

In this section ...

"Techniques for Excluding Data in the Data Preprocessing Tool" on page 5-5

"Selecting Data for Exclusion from the Data Editing Table" on page 5-5

"Selecting Data for Exclusion from a Plot of the Data" on page 5-8

"Selecting Data for Exclusion by a Rule" on page 5-11

Techniques for Excluding Data in the Data Preprocessing Tool

You can use the Data Preprocessing Tool to select a portion of the data to be excluded from the estimation process. You can choose one of the following techniques:

- Selecting data from the Data Editing Table.
- Selecting data from a plot of the Data.
- Specifying a Rule.

You accomplish the first two manually, and for the last you specify a rule. When you exclude data using manual selection, the excluded data is shown as red. When you exclude data using a rule, the background color of the cell becomes gray. When a portion of the data is excluded both manually and by a rule, the data is red, and the background is gray.

Note Changes in data are visible everywhere. When you use the **Data Editing** table, you can view the results in the data plot.

Selecting Data for Exclusion from the Data Editing Table

The **Data Editing** table lists both the raw data set and the modified data that you create.

Data Editing			
Raw data Modified data	d	,	
Time (secs)	ioda	ta(:,1)	
21.680	-0.472	<u> </u>	
21.700	-0.515		
21.720	-0.557		
21.740	-0.598		
21.760	-0.638		
21.780	-0.676		 Use your mouse to select groups of
21.800	-0.712		cells for exclusion. Selected cells
21.820	-0.746		
21.840	-0.779		become blue. Right-click and select
21.860	-0.809		Exclude. The background becomes
21.880	-0.838		white, but the numbers are now red.
21.900	-0.865		while, but the numbers are now rea.
21.920	-0.889		
21.940	-0.911		
21.960	-0.931		Click this button to view the data
21.980	-0.948	T	
, <u> </u>			_graphically.
Grey back Exclude	d by a rule	,	
Cherry Dock Exclude	abyaruc	Exclude Graphically	
Red text Manual	ly excluded 🛛 🚽	. ,	

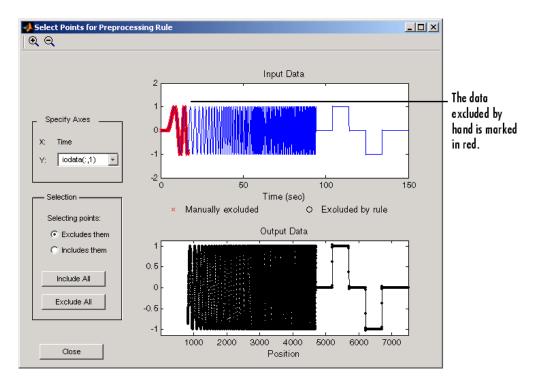
There are two tabs in the **Data Editing** pane: **Raw data** and **Modified data**. The **Raw Data** pane shows the working copy of the data. For example, if you exclude rows of data in the **Raw data** pane, the corresponding rows of numbers become red in this table. By default the **Modified data** pane represents the rows you removed by inserting NaNs.

the in to

Raw data Modified data		1	
Time (secs)	iodata(:,1)*		
8.760	0.979	A	
8.780	0.976		
8.800	0.972		
8.820	0.969		
8.840	NaN		
8.860	NaN		
8.880	NaN		By default, data that you excluded from
8.900	NaN		
8.920	NaN		Raw Data table is represented by NaN
8.940	NaN		the Modified Data table. If you choose
8.960	NaN		
8.980	NaN		interpolate or remove missing data, the
9.0	NaN		results of that action are shown in the
9.20	NaN		
9.40	NaN		Modified Data table.
9.60	NaN	_	
	l		

In the **Modified data** pane, you can choose to remove the excluded data completely or interpolate it. See "Miscellaneous Data Handling" on page 5-16 for more information.

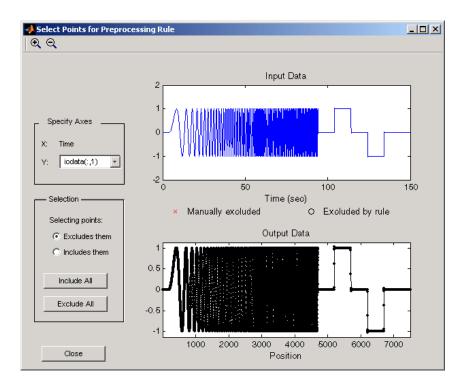
After you select data for exclusion, you can view it graphically by clicking **Exclude Graphically**.



As you make changes in the **Data Editing** pane, they immediately appear in the Select Points for Preprocessing Rule window, and vice versa.

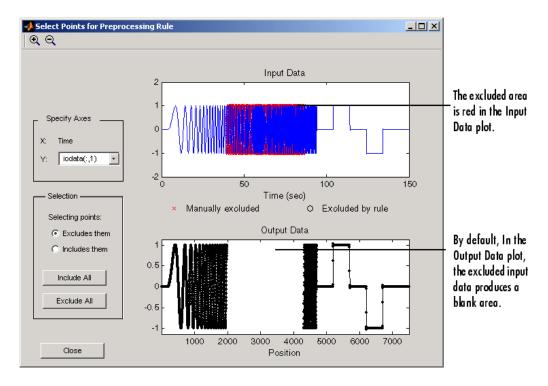
Selecting Data for Exclusion from a Plot of the Data

You can exclude data graphically. Click **Exclude Graphically** to open the Select Points for Preprocessing Rule window.



The way you exclude data is similar to the way you select a region for zooming: place your cursor in the **Input Data** plot and drag the mouse to draw a region of exclusion.

This figure shows an example of resulting data exclusion in the input data.

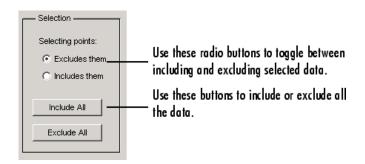


In the **Output Data** plot, the excluded input data produces a blank area by default. This corresponds to the NaNs that now represent excluded data. If you choose to interpolate or remove the excluded data, the output data shows the interpolated points.

When you make changes in the Select Points for Preprocessing Rule window, they immediately appear in the **Data Editing** pane, and vice versa.

Selection Pane

By default, any box that you draw with your mouse selects data for exclusion, but you can toggle between exclusion and inclusion using the **Selection** pane on the left side of the Select Points for Preprocessing Rule window.



Selecting Data for Exclusion by a Rule

A more precise way to exclude data is to use mathematical rules. The **Exclusion Rules** pane in the Data Preprocessing Tool allows you to enter customized rules for excluding data.

Exclusion Rules Detrend/Filtering
Bounds
Exclude X: <=
Exclude Y: <= Y Exclude Y: >= Y
C Outliers
Window length: 20
Confidence limits (%): 95
MATLAB expression (3S(X)>1
Flattines Window: 22

These are the rules you can use to exclude data:

- "Upper and Lower Bounds" on page 5-12
- "Outliers" on page 5-12

- "MATLAB[®] Expressions" on page 5-12
- "Flatlines" on page 5-12

Upper and Lower Bounds

Select the **Bounds** check box to activate upper and lower bound exclusion. Enter numbers in the **Exclude X** and **Exclude Y** fields for upper and lower bound exclusion. By default, the exclusion rule is to include the boundary values, but you can use the menu to exclude the boundaries as well.

Outliers

Select the **Outliers** check box to activate outlier exclusion. You can set the **Window length** to any positive integer, and use confidence limits from 0 to 100%. The window length specifies the number of data points used when calculating outliers.

MATLAB® Expressions

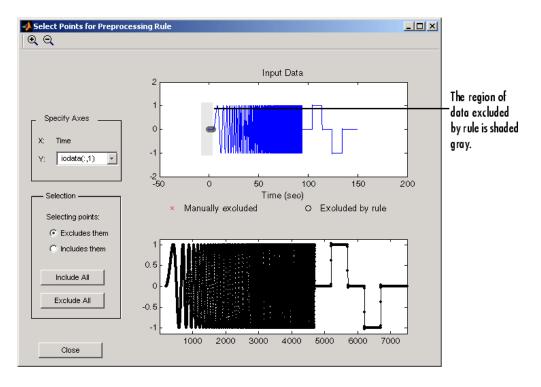
Use the **MATLAB expression** field to enter any mathematical expression using MATLAB[®] code. Use x as the variable name in your expression for the data being tested.

Flatlines

If you have areas of your data set where the data is constant, providing no new information, then you can choose to exclude those data points as flatlines. The **Window length** field sets the minimum number of constant data points required to define the area as a flatline.

Example of Rule Exclusion

This figure shows data with a region of the *x*-axis excluded.



Detrending and Filtering

In this section...

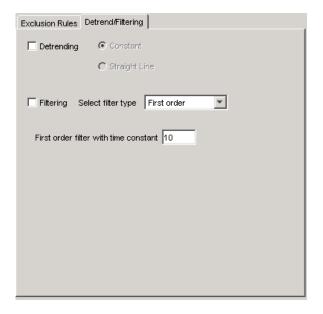
"Detrending and Filtering Data in the Data Preprocessing Tool" on page 5-14

"Detrending" on page 5-14

```
"Filtering" on page 5-15
```

Detrending and Filtering Data in the Data Preprocessing Tool

You can both detrend and filter data using the **Detrend/Filtering** pane in the Data Preprocessing Tool.



Detrending

To detrend, select the **Detrending** check box. You can choose constant or straight line detrending. Constant detrending removes the mean of the data

to create zero-mean data. Straight line detrending finds linear trends (in the least-squares sense) and then removes them.

Filtering

You have these choices for filtering your data:

- First order A filter of the type $\frac{1}{\tau s+1}$ where τ is the time constant that you specify in the associated field.
- Transfer function A filter of the type

$$\frac{a_n s^n + a_{n-1} s^{n-1} + \ldots + a_0}{b_m s^m + b_{m-1} s^{m-1} + \ldots + b_0}$$

where you specify the coefficients as vectors in the associated **A coefficients** and **B coefficients** fields.

• Ideal — An idealized (noncausal) filter, either stop or pass band. Specify either filter as a two-element vector in the **Range** (**Hz**) field. These filters are ideal in the sense that there is no finite rolloff or ripple; the ends of the ranges are perfectly horizontal in the frequency domain.

Miscellaneous Data Handling

In this section ...

"Handling Missing Data" on page 5-16

"Loading Data and Saving Modified Data Sets" on page 5-16

Handling Missing Data

You can use the **Missing Data Handling** pane at the bottom of the Data Preprocessing Tool to remove rows of data, or to interpolate between points to fill in missing data.



Removing Rows

If you select the **Remove rows where** check box, the affected rows are removed from the **Modified data** pane. If you have multiple columns of data, select all to remove rows in which all the data is excluded. Select any to remove any excluded cell. In the case of one-column data, any and all are equivalent.

Interpolation

You have two choices if you want to interpolate data: zero-order hold (zoh) and linear interpolation (Linear). Select the **Interpolate missing values using interpolation method** check box and choose which method you want from the list. The results appear in the **Modified data** pane.

Loading Data and Saving Modified Data Sets

At the top of the Data Preprocessing Tool, there is a region for selecting data sets for preprocessing, and for saving modified data sets.



When you have multiple data sets, select the one you want to preprocess from the **Modify data from** list.

To overwrite an existing data set, select the **existing dataset** option and choose the data set you want to overwrite. If you want to save the data set under a new name, select **new dataset** and type the new name in the associated field.

Managing Multiple Projects

Multiple Projects and Tasks (p. 6-2)	A brief discussion of handling multiple projects with multiple tasks
Saving Control and Estimation Tools Manager Projects (p. 6-3)	How to save projects for later
Opening Control and Estimation Tools Manager Projects (p. 6-4)	How to open existing projects

Multiple Projects and Tasks

The Control and Estimation Tools Manager works seamlessly with products in the Controls and Estimation family. In particular, if you have licenses for Simulink[®] Control Design[™] or Model Predictive Control Toolbox[™] software, you can use these products to perform tasks on projects that you have created in Simulink[®] Parameter Estimation[™] software, and vice versa.

This figure shows a tools manager with multiple projects and multiple tasks.

🚜 Control and Estimation Tools Manager						
File View Help						
🚓 🗅 🖻 🖪 📗						
📣 Workspace	_Task settings-					
Project - engine_idle_speed	Title:					
E- Roject - watertank	Subject:					
⊕ 🛃 Estimation Task ঢ়– 🙀 Project - magball	Author:					
Operating Points	Company:	[
Linearizations	Description:	[
Project - TMPdemo						
🛨 🛄 Transient Data						
→ → ↓ Variables ⊕ → ↓ Estimation						
⊡- 🔀 ∨alidation						
				T		
	Model:	TMPdemo	Open Model Update T	ask		
Iteration 15 complete						
Estimation completed.				Ŧ		
Select the nodes below to configure and run estimations.						

You can save projects individually, or group multiple projects together in one saved file. This chapter describes how to do this.

Saving Control and Estimation Tools Manager Projects

A Control and Estimation Tools Manager project can consist of tasks from products such as Simulink[®] Control DesignTM, Simulink[®] Parameter EstimationTM, and Model Predictive Control ToolboxTM software. Each task contains data, objects, and results for the analysis of a particular model.

To save your project as a MAT-file, select **File > Save** in the Control and Estimation Tools Manager window.

📣 Save	Projects		
Projects:			
Project -	- f14		
			<u> </u>
	ок	Cancel	Help

To save multiple projects within one file:

- 1 In the Save Projects dialog box, select the projects that you want to save.
- 2 Click OK.
- **3** Choose a directory and name for your project file by either browsing for a file or typing the full path and filename in the **Save as** field. Click **Save**.

Opening Control and Estimation Tools Manager Projects

To open previously saved projects, select **File > Load** in the Control and Estimation Tools Manager window.

📣 Load Projects	_ 🗆 X
Projects:	
Project - f14	_
	•
Load from: rel\Desktop\Project - f14	mat
OK Cancel	Help

In the Load Projects dialog box, choose a project file by either browsing for the directory and file, or by typing the full path and filename in the **Load from** field. Project files are always MAT-files. The projects within this file appear in the **Projects** list.

Select the projects that you want to load, then click **OK**. When a file contains multiple projects, you can choose to load them all or just a few.

Adaptive Lookup Tables

What Are Lookup Tables? (p. 7-2)	A brief description of the lookup table concept
How Adaptive Lookup Tables Work	More details on adaptive lookup
(p. 7-3)	tables
Implementation of Adaptive Lookup	What adaptive lookup tables look
Tables (p. 7-4)	like in Simulink [®] software
Example: n-D Adaptive Lookup Table (p. 7-11)	An example using a multidimensional adaptive lookup table

What Are Lookup Tables?

Lookup tables are used to store numeric data in a multidimensional array format. In the simpler two-dimensional case, lookup tables can be represented by matrices. Each element of a matrix is a numerical quantity, which can be precisely located in terms of two indexing variables. At higher dimensions, lookup tables can be represented by multidimensional matrices, whose elements are described in terms of a corresponding number of *indexing variables*.

Lookup tables provide a means to capture the dynamic behavior of a physical (mechanical, electronic, software) system. The behavior of a system with M inputs and N outputs can be approximately described by using N lookup tables, each consisting of an array with M dimensions.

Lookup tables are usually generated by experimentally collecting or artificially creating the input and output data of a system. In general, as many indexing parameters are required as the number of input variables. Each indexing parameter may take a value within a predetermined set of data points, which are called the *breakpoints*. The set of all breakpoints corresponding to an indexing variable is called a *grid*. So, a system with M inputs is girded by M sets of breakpoints. Given the input data, the breakpoints are then used to locate the array elements, where the output data of the system are stored. For a system with N outputs, N array elements are located and the corresponding data are stored at these locations.

Once a lookup table is created using the input and output measurements as described previously, the corresponding multidimensional array of values can be used in applications without the need of remeasuring the system outputs. In fact, only the input data is required to locate the appropriate array elements in the lookup table and the approximate system output can be read from the data stored at these locations. Therefore, a lookup table provides a suitable means of capturing the input-output mapping of a *static* system in the form of numeric data stored at predetermined array locations.

How Adaptive Lookup Tables Work

The generation of lookup tables as described previously, establishes a permanent and static mapping of input-output behavior of a physical system. Statically defined lookup tables cannot accommodate the *time-varying* behavior (characteristics) of a physical plant. On the other hand, it is well known that the behavior of actual physical systems often vary with time due to wear, environmental conditions, and manufacturing tolerances. Under such variations, the static mapping of input-output behavior of a plant described by the lookup table may no longer provide a valid representation of the plant characteristics.

Adaptive lookup tables, on the other hand, incorporate the time-varying behavior of physical plants into the lookup table generation and maintenance process while providing all of the functionality of a regular lookup table.

The adaptive lookup table receives the input and output measurements of a plant's behavior, which are then used to dynamically create and update the content of the underlying lookup table. In addition to requiring the input data to create the lookup table, the adaptive lookup table also uses the output data of the plant to recalculate the table values. As an example, the output data of the plant can be collected by placing sensors at appropriate locations in a physical system.

The input measurements are used to locate the array elements by comparing these input values with the breakpoints defined for each indexing variable. Next, the output measurements are used to recalculate the numeric value stored at these array locations. However, unlike a regular table, which only stores the array data before the actual use of the lookup table, the adaptive table continuously improves the content of the lookup table. This continuous improvement of the table data is referred to as the adaptation or learning process.

The adaptation process involves statistical and signal processing algorithms to recapture the input-output behavior of the plant. The adaptive lookup table always tries to provide a valid representation of the plant dynamics even though the plant behavior may be time varying. The underlying signal processing algorithms are also robust against reasonable measurement noise and they provide appropriate filtering of noisy output measurements.

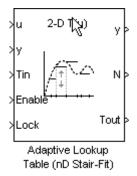
Implementation of Adaptive Lookup Tables

In this section ...

"Simulink[®] Blocks for Adaptive Lookup Tables" on page 7-4 "Adaptive Lookup Table Library" on page 7-5 "Using Adaptive Lookup Tables in Simulink[®] Models" on page 7-6 "Real-Time Lookup Tables" on page 7-6 "Setting Adaptive Lookup Table Parameters" on page 7-7 "Selecting an Adaptation Method" on page 7-8

Simulink[®] Blocks for Adaptive Lookup Tables

The MathWorks[™] implements Adaptive Lookup Tables as Simulink[®] blocks. These blocks create multidimensional lookup tables from measured or simulated data. The inputs and outputs of a n-D Adaptive Lookup Table block with two inputs are shown next.



Adaptive Lookup Table Block Showing Inputs and Outputs

The following are descriptions of the input and output parameters:

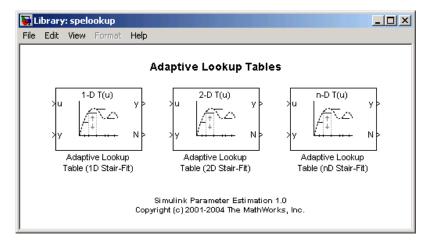
• The *inputs* u and y are the coordinate data and system output measurements, respectively. For example, if you want to create a lookup table to model the behavior of an engine's efficiency as a function of engine rpm and manifold pressure, u = [rpm, pressure] and y = [efficiency].

- The *initial table* data may be entered either as a dialog box parameter (by double-clicking the block) or as an input port (i.e., the input port Tin in the figure). You can start, stop, and reset the adaptation through the Enable input port.
- The *outputs* of the block include the value of the currently adapted table cell (Y), the number (N) of that cell (which may be specified through the block dialog box), and if required, the whole adapted table data (Tout).

Adaptive Lookup Table Library

Three adaptive lookup tables are available in Simulink[®] Parameter Estimation[™] software. To access the Adaptive Lookup Tables library, type the following command at the MATLAB[®] prompt:

spelookup

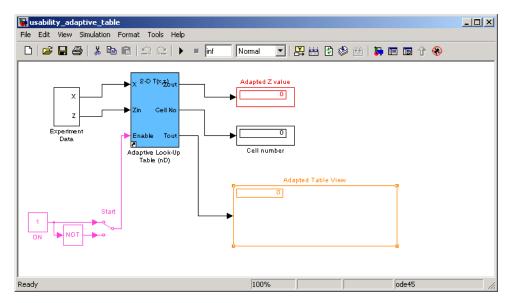


The three blocks are

- Adaptive Lookup Table (1D Stair-Fit) One-dimensional adaptive lookup
- Adaptive Lookup Table (nD Stair-Fit) Multidimensional adaptive lookup (use this for dimension 3 or higher)

Using Adaptive Lookup Tables in Simulink[®] Models

A typical Simulink diagram using an adaptive lookup table block is shown next.



Simulink® Diagram Using an Adaptive Lookup Table

In this figure, the Experiment Data block imports a set of experimental data into Simulink through MATLAB workspace variables. The initial table is specified through a constant matrix block. When the simulation runs, the initial table begins to adapt to new data inputs and the resulting table is copied to the block's output.

Real-Time Lookup Tables

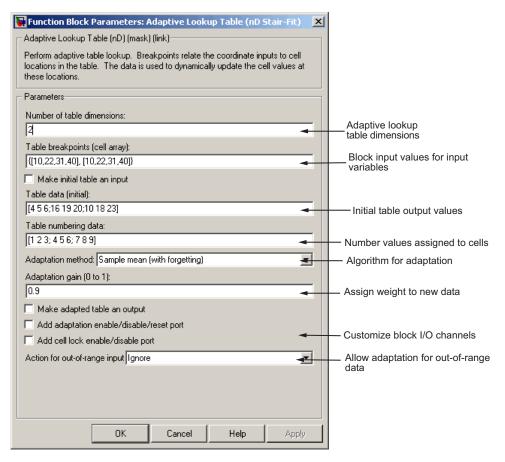
You can use experimental data from sensor measurements collected by running various tests on a system in real time. The measured data is then sent to the adaptive table block to generate a lookup table describing the relation between the system inputs and output.

The Adaptive Lookup Table block may also be used in a real-time environment, where some time-varying properties of a system need to be captured. This can be done by generating C code using Real-Time Workshop[®] code generation

software which can then be run in an xPC TargetTM or dSPACE[®] software. Since the adaptation may be started, stopped, or reset if desired, some logic may be used to adapt the table data only when it is desired. The Cell No output, and the Enable and Lock inputs facilitate this process. The Enable input is used to start and stop the adaptation, while the Lock input is used to update only one of the table cells. The Lock input combined with some logic using the Cell No output provide the means for updating only the desired table cells during a simulation run.

Setting Adaptive Lookup Table Parameters

The Adaptive Lookup Table parameters are configured in the Function Block Parameters dialog box. Double-click the Adaptive Lookup Tables Simulink block to open the dialog box shown in the next figure.



n-D Adaptive Lookup Table Dialog Box

For details on how to set these parameters, see the individual Chapter 9, "Block Reference" reference pages.

Selecting an Adaptation Method

You can choose Sample mean or Sample mean (with forgetting) as the **Adaptation Method** in the Function Block Parameters dialog box. This section discusses the details of these algorithms.

Sample Mean

Sample mean provides the average value of n output data samples and is defined as:

$$y(n) = \frac{1}{n} \sum_{i=1}^{n} d(i)$$

where d(i) is the *i*th measurement collected within a particular *cell*. For each input data pair(x1, x2), the sample mean at the corresponding cell is updated using the output data measurement, *d*. Instead of accumulating *n* samples of data for each cell, a recursive relation is used to calculate the sample mean. The recursive expression is obtained as follows:

$$y(n) = \frac{1}{n} \left[\sum_{i=1}^{n-1} d(i) + d(n) \right] = \frac{n-1}{n} \left[\frac{1}{n-1} \sum_{i=1}^{n-1} d(i) \right] + \frac{1}{n} d(n) = \frac{n-1}{n} y(n-1) + \frac{1}{n} d(n)$$

where d(n) is the n^{th} data sample. Defining a priori estimation error as e(n) = d(n) - y(n-1), the recursive relation can be written as:

$$y(n) = y(n-1) + \frac{1}{n}e(n)$$

where $n \ge 1$ and the initial estimate y(0) is arbitrary.

In this expression, instead of n data samples, only the number of samples, n, for each cell is stored in memory.

Sample Mean with Forgetting

The adaptation method "Sample Mean" on page 7-9 has an *infinite memory*. The past data samples have the same weight as the final sample in calculating the sample mean. Sample mean (with forgetting) uses an algorithm with a *forgetting factor* or **Adaptation gain** that puts more weight on the more recent samples. This algorithm provides robustness against initial response transients of the plant and an adjustable speed of adaptation. Sample mean (with forgetting) is defined as:

7 Adaptive Lookup Tables

$$y(n) = \frac{1}{\sum_{i=1}^{n} \lambda^{n-i}} \sum_{i=1}^{n} \lambda^{n-i} d(i)$$

= $\frac{1}{\sum_{i=1}^{n} \lambda^{n-i}} \left[\sum_{i=1}^{n-1} \lambda^{n-i} d(i) + d(n) \right] = \frac{s(n-1)}{s(n)} y(n-1) + \frac{1}{s(n)} d(n)$

where $\lambda \in [0,1]$ is the **Adaptation gain** and $s(k) = \sum_{i=1}^{k} \lambda^{n-i}$. Defining *a* priori estimation error as e(n) = d(n) - y(n-1), where $n \ge 1$ and the initial estimate y(0) is arbitrary, the recursive relation can be written as:

$$y(n) = y(n-1) + \frac{1}{s(n)}e(n) = y(n-1) + \frac{1-\lambda}{1-\lambda^n}e(n)$$

A small value of λ results in faster adaptation. A value of 0 indicates short memory (last data becomes the table value), and a value of 1 indicates long memory (average all data received in a cell).

Example: n-D Adaptive Lookup Table

In this section ...

"Loading the Example" on page 7-11

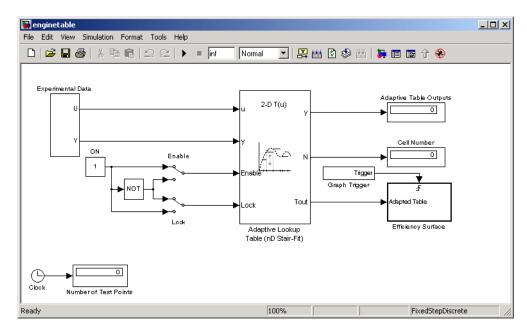
"Running the Example" on page 7-12

Loading the Example

This example shows an n-D adaptive lookup table at work and includes many of the key features associated with adaptive lookup tables. Type

enginetable

at the MATLAB® prompt to open this model.



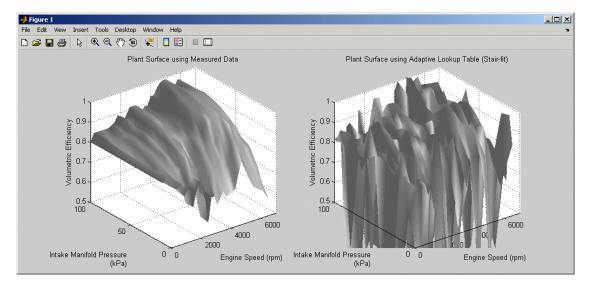
This model has several key features:

- Input The adaptive lookup table input is the experimental data. It is also possible to make the original table itself an input.
- An enable feature You can turn the adaptation on and off during the estimation to see how the basic features work.
- A lock feature You can lock the table so that only one cell is adapting. This is useful if you have one section in your data that is highly erratic or otherwise difficult for the algorithm to handle.
- Output Adaptive lookup breakpoints are the output data.

Running the Example

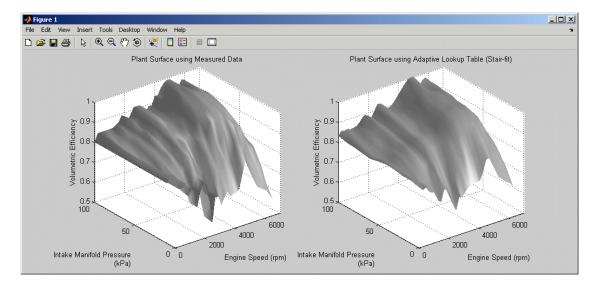
To start the enginetable simulation, select **Simulation > Start**. Alternatively, you can click the **Start Simulation** button **>** in the Simulink[®] toolbar.

The simulation begins by populating the adaptive lookup table with random data. This figure shows the input and adaptive data side by side.



As the simulation progresses, the surface on the right adapts to match the measured input data. This figure shows the final adaptation.

7-12



The fit is quite good. Try using the enable and lock features to see how they change the adaptation.





Estimating from the **Command Line**

Introduction (p. 8-3)

Example: Estimating Parameters and Initial Conditions of the F14 Model (p. 8-5)

Creating and Customizing Estimation Projects (p. 8-15)

Creating Transient Data Objects (p. 8-16)

Creating State Data Objects (p. 8-21)

Creating Transient Experiment Objects (p. 8-24)

Creating Parameter Objects (p. 8-27)

A brief discussion of the estimation problem in an object-oriented context

How to create and simulate an estimation project from the command line

Using properties and methods to specify features of the estimation project

How to instantiate and use transient data objects, which contain input and output data

How to instantiate and use state data objects, which contain information about known states in your Simulink[®] model

How to instantiate and use parameter objects, which maintain data about parameters you want to estimate

How to instantiate and use state objects, which maintain data about the block states you want to estimate

Creating State Objects (p. 8-31)	How to instantiate and use transient experiment objects
Creating Estimation Objects (p. 8-35)	How to instantiate and use estimation objects, which coordinate your model, experiment, parameter, and state objects

Introduction

In addition to the Control and Estimation Tools Manager, you can also use Simulink[®] Parameter Estimation[™] functions to perform parameter and state estimation. These functions perform the same tasks as the tools manager, but have the advantages of command-line execution. When you perform a state or parameter estimation using Simulink Parameter Estimation GUI, you create MATLAB[®] objects for all the states and parameters of your model. If you have a large number of states or parameters, this can use up large amounts of memory and cause computational delays. With the command-line approach, only those states and parameters that you select are assigned MATLAB objects, which is more efficient.

In addition, the command-line approach is useful for batch jobs, where, for example, you may want to test large numbers of models.

Note Simulink Parameter Estimation software uses MATLAB objects to perform estimation tasks. This chapter discusses what you need to know about object-oriented programming for using this product. See the *MATLAB Classes and Object-Oriented Programming* documentation for a description of object-oriented programming in MATLAB.

Simulink Parameter Estimation command-line interface requires a Simulink[®] model as a starting point for analysis and estimation. Once you have selected a candidate model, the estimation process consists of these steps:

- **1** Defining experiments consisting of empirical data sets and the operating conditions and/or initial conditions of your model
- 2 Selecting the variables and states to be estimated
- **3** Performing the estimation
- 4 Reviewing the results and iterating as necessary
- **5** Validating estimation results

The following sections discuss these topics:

- "Example: Estimating Parameters and Initial Conditions of the F14 Model" on page 8-5 How to perform the estimation process using command-line functions
- "Creating and Customizing Estimation Projects" on page 8-15 How to use methods and properties to customize your estimation project's features

Example: Estimating Parameters and Initial Conditions of the F14 Model

In this section...

"Loading the F14 Jet Model" on page 8-5

"Baseline Simulation" on page 8-6

"Creating a Transient Experiment Object" on page 8-8

"Assigning Experimental Data to Inputs and Outputs of the Model" on page 8-9

"Creating Parameter Objects for Estimation" on page 8-10

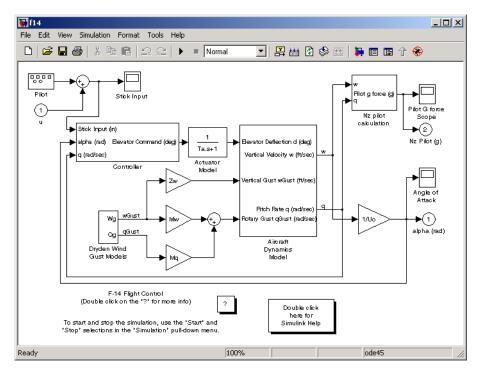
"Creating an Estimation Object and Running the Estimation" on page 8-11

Loading the F14 Jet Model

To define an experiment, you must start with a Simulink[®] model. For this example, type

f14

to load the F14 fighter jet model into the $MATLAB^{\circledast}$ workspace. The following figure shows the f14 model.



F14 Fighter Jet Model

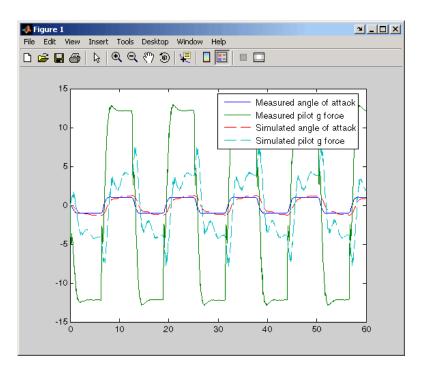
This example outlines the basics of constructing an estimation project using object-oriented code. Only what you need to run the example is presented in this section. See "Creating and Customizing Estimation Projects" on page 8-15 for details on all the properties and methods associated with parameter estimation.

Baseline Simulation

Before running an estimation, you need a baseline for data comparison. First, you must choose parameters and states' initial conditions for estimation. This example uses Ta, the actuator time constant, and Zd and Md, the vertical velocity and pitch rate gains, respectively. Then use the following code to run the Simulink f14 model. Note that this is standard Simulink code and does not involve Simulink[®] Parameter Estimation[™] command-line interface in any way. See sim in the Simulink Reference documentation for information about running Simulink models from the MATLAB command line.

```
%% Open the model and load experimental data.
open_system('f14')
load f14_estim % Load empirical I/O data.
%% Set initialize unknown parameters
% Actuator time constant (ideal: Ta = 0.05)
Ta = 0.5;
% Aircraft dynamic model parameters (ideal: Md = -6.8847,
% Zd = -63.998)
Md = -1; Zd = -80;
%% Plot measured data and simulation results
[T,X,Y] = sim('f14', time, [], [time iodata(:,1)]);
plot(time, iodata(:,2:3), T, Y, '-');
legend( 'Measured angle of attack', 'Measured pilot g force', ...
'Simulated angle of attack', 'Simulated pilot g force');
```

The following figure appears.



As you can see, the measured and simulated data are a poor match. The rest of this section describes how to estimate values for Ta, Zd, and Md that result in a better match of data sets.

Creating a Transient Experiment Object

After you have a model and identify the parameters you want to estimate, the next step is to create the objects required for an estimation. ParameterEstimator is both the name of the *class* and the *object* instantiated by that class. Classes are created by a *constructor*; objects are created by invoking the class name with parameters.

First, create an estimation project object. This is the constructor syntax:

```
hExp = ParameterEstimator.TransientExperiment('f14')
```

This command returns the following information about the f14 model.

```
Experimental transient data set for the model 'f14':
Output Data
  (1) f14/alpha (rad)
  (2) f14/Nz Pilot (g)
Input Data
  (1) f14/u
Initial States
  (1) f14/Actuator Model
  (2) f14/Aircraft Dynamics Model/Transfer Fcn.1
  (3) f14/Aircraft Dynamics Model/Transfer Fcn.2
  (4) f14/Controller/Alpha-sensor Low-pass Filter
  (5) f14/Controller/Pitch Rate Lead Filter
  (6) f14/Controller/Proportional plus integral compensator
  (7) f14/Controller/Stick Prefilter
  (6) f14/Controller/Stick Prefilter
  (7) f14/Controller/Stick Prefilter
```

- (8) f14/Dryden Wind Gust Models/Q-gust model
- (9) f14/Dryden Wind Gust Models/W-gust model

Assigning Experimental Data to Inputs and Outputs of the Model

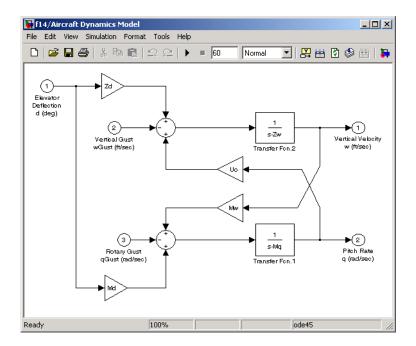
After you create a ParameterEstimator object, assign input and output experimental (i.e., empirical) data.

```
%% Create objects to represent the experimental data sets.
set(hExp.InputData(1), 'Data', iodata(:,1), 'Time', time);
set(hExp.OutputData(1), 'Data', iodata(:,2), 'Time', ...
time, 'Weight', 5);
set(hExp.OutputData(2), 'Data', iodata(:,3), 'Time', time);
```

Note In general, for models with multiple inputs and outputs, you must independently assign one data object to each input and output port. The data object you assign to a specific port can be a vector or a matrix that corresponds to that channel. You cannot use a single I/O port to represent multiple channels.

Creating Parameter Objects for Estimation

To activate parameters for estimation, you must create parameter objects for the parameters you want to estimate. For this example, use Ta, the actuator time constant, and Zd and Md, the vertical velocity and pitch rate gains, respectively. The Zd and Md gains are located in the F14 aircraft dynamics subsystem.



First, create ParameterEstimator objects for the parameters you want to estimate.

```
%% Create objects to represent parameters.
hPar(1) = ParameterEstimator.Parameter('Ta');
set(hPar(1), 'Minimum', 0.01, 'Maximum', 1, 'Estimated', true)
hPar(2) = ParameterEstimator.Parameter('Md');
set(hPar(2), 'Minimum', -10, 'Maximum', 0, 'Estimated', true)
hPar(3) = ParameterEstimator.Parameter('Zd');
set(hPar(3), 'Minimum', -100, 'Maximum', 0, 'Estimated', true)
```

```
%% Create objects to represent initial states.
hIc(1) = ParameterEstimator.State('f14/Actuator Model');
set(hIc(1), 'Minimum', 0, 'Estimated', false);
```

You can also use dot notation here. For example, instead of

```
set(hPar(2), 'Minimum', -10, 'Maximum', 0, 'Estimated', true)
```

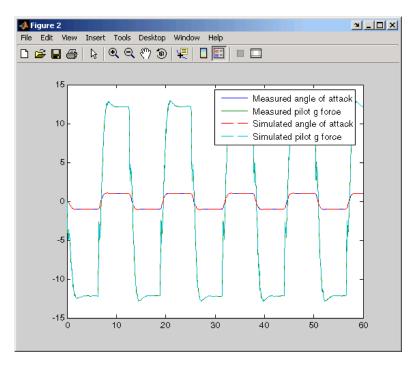
you can write

```
hPar(2).Estimated=true;
hPar(2).Minimum=-10;
hPar(2).Maximum=0;
```

Creating an Estimation Object and Running the Estimation

Finally, create an estimation object and run the estimation, using gcs to get the full pathname to the Simulink model.

```
hEst = ParameterEstimator.Estimation(gcs, hPar, hExp);
hEst.States = hIc;
%% Setup estimation options
hEst.OptimOptions.Algorithm
                               = 'lsqnonlin';
hEst.OptimOptions.GradientType = 'refined';
hEst.OptimOptions.Display
                               = 'iter';
%% Run the estimation
estimate(hEst);
%% Plot measured data and final simulation results
[T,X,Y] = sim('f14', time, [], [time iodata(:,1)]);
figure
plot(time, iodata(:,2:3), T, Y, '-');
legend( 'Measured angle of attack', 'Measured pilot g force', ...
        'Simulated angle of attack', 'Simulated pilot g force');
```



This figure shows the results of the estimation.

The measured and simulated outputs now appear to be a close match. Next, look at the estimated values to see how they compare with the default values of the f14 model.

```
%% Look at the estimated values
find(hEst.Parameters, 'Estimated', true)
```

This command returns the following result:

```
(1) Parameter data for 'Ta':
    Parameter value : 0.05
    Initial guess : 0.5
    Estimated : true
    Referenced by:
(2) Parameter data for 'Md':
    Parameter value : -6.884
    Initial guess : -1
    Estimated : true
    Referenced by:
(3) Parameter data for 'Zd':
    Parameter value : -63.99
    Initial guess : -80
    Estimated : true
    Referenced by:
```

Note You can use the find command to identify scalar, vector, or matrix parameters. The dimensions of the Estimated value you specify as the find argument must match the dimensions of the parameters you are trying to find. For example,

```
find(hEst.Parameters, 'Estimated', true)
```

finds only scalar estimated parameters. However,

```
find(hEst.Parameters, 'Estimated', [true;true])
```

finds only vector estimated parameters with dimensions 1-by-2 and excludes all scalar parameters.

You can verify that these values match the default values of the f14 model by clearing your workspace, loading the model, and checking the values.

```
clear all
f14
whos
```

Creating and Customizing Estimation Projects

The following sections describe in more detail how to create and modify transient data and estimation objects:

- "Creating Transient Data Objects" on page 8-16
- "Creating State Data Objects" on page 8-21
- "Creating Transient Experiment Objects" on page 8-24
- "Creating Parameter Objects" on page 8-27
- "Creating State Objects" on page 8-31
- "Creating Estimation Objects" on page 8-35

First, a quick look at terminology:

- Objects are instantiations of classes.
- Classes contain, or rather, define, properties and methods.
- You use a *constructor* to create an instance of an object, and use the set method or dot notation to modify the properties of your objects.

Creating Transient Data Objects

- "What is a Transient Data Object" on page 8-16
- "Constructor" on page 8-16
- "Properties of Transient Data Objects" on page 8-17
- "Modifying Properties of Transient Data Objects" on page 8-19
- "Using Class Methods" on page 8-20

What is a Transient Data Object

The @TransientData object encapsulates the data measured at a single input or output of a physical system during an experiment. Transient data objects are associated with three types of Simulink[®] blocks:

- Inport blocks
- Outport blocks
- Internal blocks used in conjunction with signal logging.

Each @TransientData object describes the time history of a signal at a Simulink port. A data set is identified by the Block property of this object corresponding to a block name in the Simulink model. A PortNumber value is also necessary for internal blocks to uniquely identify signals within the block diagram.

Constructor

Estimating parameters requires a transient data object, which you create using a constructor. The syntax to create a transient data object is

```
% I/O port block
```

- h = ParameterEstimator.TransientData('block');
- % Internal block
- h = ParameterEstimator.TransientData('block',portnumber);

```
h = ParameterEstimator.TransientData('block',data,time);
```

- h = ParameterEstimator.TransientData('block',data,Ts);
- h = ParameterEstimator.TransientData('block',portnumber,data,time);

h = ParameterEstimator.TransientData('block',portnumber,data,Ts);

Properties of Transient Data Objects

Descriptions of properties of the transient data object and the associated input parameters are as follows.

Transient Data Object Properties

Property	Description
Block	Name of the Simulink block with which the data is associated. Must be a string.
PortType	The type of signal that this object represents is determined in the constructor from the Block property, which may be Inport, Outport, or Signal.
PortNumber	For data associated with the outputs of regular blocks or subsystems, this property specifies the output port number of interest. The default value is 1.
Dimensions	Dimensions of the data required for this data set. It is computed from the CompiledPortDimensions property of the appropriate port of the block, and it defines the size of other properties. Currently, Simulink supports scalar, vector, or matrix signals, so Dimensions is either a scalar or a 1-by-2 array.
Data	 Actual experimental data. Its size must be consistent with the Dimensions property. To conform with Simulink conventions, the data is stored in the following formats: Scalar or vector-valued data. The data is of the form Ns
	m, where Ns is the number of data samples, and m is the number of channels in the signal.
	• Multidimensional data (matrix and higher dimensions). The data is of the form $m1 \ldots mn$ Ns, where Ns is the number of data samples, and mi is the number of channels in the <i>i</i> th dimension of the signal.
	• For missing or unspecified data, NaNs are used.

Transient Data	Object	Properties	(Continued)
-----------------------	--------	------------	-------------

Property	Description
Ts, Tstart, Tstop	For uniformly sampled data, Ts is the sample time and Tstart is the start time of the signal. The stop time Tstop and the time vector Time are given by
	Tstop = Tstart + Ts * (Ns - 1)
	Time = Tstart : Ts : Tstop
	For nonuniform time data, Ts is set to NaN, and the start and stop times are calculated from the time vector.
Time	The time data in column vector format. The length of Time must be consistent with the number of samples in Data.
	For a nonuniformly spaced Time vector, its length should match the length of Data.
	Otherwise, Time is automatically adjusted based on the length of Data.
	Modifying Ts resets Time internally. In this case, Time is a virtual property whose value is computed from Ts and Tstart when you request it. The rules for setting time related properties are
	• Modifying Time sets
	Ts = NaN Tstart = Time(1)
	• If the time vector is uniformly spaced, a sample time Ts is calculated.
	• Modifying Tstart translates time forward or backward.
	• Modifying Ts sets Time = [] internally and generates it when required by the simulation.

Transient Data Object Properties (Continued)

Property	Description
Weight	The weight associated with each channel of this data set. It is used to specify the relative importance of signals. The default value is 1.
InterSample	Interpolation method between samples can be zero-order hold (zoh) or first-order hold (foh). This property is used for data preprocessing.

Modifying Properties of Transient Data Objects

After a transient data object is created, you can modify its properties using this syntax:

```
in1.Data = rand(2,1,10); % 10 data values each of size [2 1]
in1.Time = 1:10; % Automatically converted to column vector
```

Some properties (e.g., Weight) support scalar expansion with respect to the value of the Dimensions property.

Example: Assigning Input Port Data

To assign data to an input port with 2-by-3 port dimensions, use

in1 = ParameterEstimator.TransientData(gcb, rand(2,3,100), 0.05)

This command returns the following result:

```
(1) Transient data for Inport block 'portdata_test_noSim/By//Pass
Air Valve Voltage':
Sampling interval: 0.05 sec.
Data set has 100 samples and 6 channels.
```

Using Class Methods

Descriptions of two important methods are given next:

• select — Extracts a portion of data. The result is returned in a new transient data object.

```
in2 = select(in1, 'Sample', 10:100); % 91 samples
in3 = select(in1, 'Range', [1 4]); % Samples for 1<t<4
% ... or an alternative
in3 = select(in1, 'Sample', find(in1.Time > 1 & in1.Time < 4));</pre>
```

To extract data from a subset of available channels, use

```
in4 = select(in1, 'Channel', [1 3 2]);
% channels 1,3,and 2 in this order
```

• hiliteBlock — Highlights the block associated with this object in the Simulink diagram.

Creating State Data Objects

In this section ...

"What is a State Data Object" on page 8-21 "Constructor" on page 8-21 "Properties of the State Data Object" on page 8-22 "Example: Initial Condition Data" on page 8-23 "Modifying Properties" on page 8-23 "Using Class Methods" on page 8-23

What is a State Data Object

The ParameterEstimator.StateData object defines the states of a dynamic Simulink[®] block. It is used in a transient estimation context to define known initial conditions of a block diagram model, and in a steady-state estimation context to define the known states of the model.

For example, the Simulink model of a simple mass-spring-damper system has two integrator blocks to generate velocity and position signals from acceleration and velocity values, respectively, during simulation. If the corresponding physical system is known to be at rest at the beginning of an experiment, the initial states (velocity and position) of these integrators are zero. So, two @StateData objects can be created to describe these known initial conditions.

Constructor

The syntax for creating this object is

```
h = ParameterEstimator.StateData('block');
```

h = ParameterEstimator.StateData('block', data);

In the first constructor, the state vector is initialized from the model containing the block.

Properties of the State Data Object

Descriptions of some important properties are given in the following table .

State	Data	Object	Properties
-------	------	--------	-------------------

Property	Description
Block	Name of the Simulink block whose states are defined by this object.
Dimensions	Scalar value to store the number of states of the relevant block.
Data	 Column vector to store the initial value of the state for the block specified by this object. The length of this vector should be consistent with the Dimensions property. Since the underlying Simulink model also stores an initial state vector for all dynamic blocks, the following conventions are used to resolve the initial state values during estimations: If Data is not empty, use it when forming the state
	vector.
	• If Data is empty, get the state vector for this block from the model. This behavior is useful when using helper methods to create an experiment object that instantiates empty state data objects for all dynamic blocks in the Simulink model.
	• If there is no state data object for a dynamic block in the model, get the state vector of that block from the model. This behavior is useful for command-line users, when there are too many states in the model and only a few of them have to be set to different initial values.
Ts	Sampling time of discrete blocks. Set to 0 for continuous blocks. This property is read only and is currently used for information only.
Domain	String to hold the physical domain of the block. Used for SimMechanics or SimPowerSystems blocks with states.

Example: Initial Condition Data

To create an empty initial condition object for the engine_idle_speed/ TransferFcn2, use

```
st1 = ParameterEstimator.StateData ...
('engine_idle_speed/Transfer Fcn2', [1 2])
(1) State data for 'f14/Dryden Wind Gust Models/W-gust model'
block:
The block has 2 continuous state(s).
State value : [1;2]
```

Modifying Properties

After a state data object is created, you can modify its properties using this syntax:

st1.Data = [2 3]; % State vector of size 2

Some properties (e.g., Data) support scalar expansion with respect to the value of the Dimensions property.

Using Class Methods

Description of two important methods are given next:

- hiliteBlock Highlights the block associated with this object in the Simulink diagram.
- update Updates the object after the Simulink model has been modified. If the Dimensions property value changes, the other properties are reset to their default values.

Creating Transient Experiment Objects

In this section ...

"What is a Transient Experiment Object" on page 8-24

"Constructor" on page 8-24

"Properties of Transient Experiment Objects" on page 8-24

"Example: Creating an F14 Experiment" on page 8-25

"Example: Creating a Van der Pol Experiment from User Objects" on page 8-26

"Modifying Properties" on page 8-26

"Using Class Methods" on page 8-26

What is a Transient Experiment Object

The @TransientExperiment object encapsulates the data measured at the input and output ports of a system during a single experiment, as well as the system's known initial states.

Constructor

The syntax to create a transient experiment object is

h = ParameterEstimator.TransientExperiment('model');

where model specifies the name of the Simulink[®] model.

Properties of Transient Experiment Objects

Descriptions of some important properties are given in the following table.

Transient Experiment Object Properties

Property	Description	
Model	Simulink model with which this experiment is associated.	

Property	Description
InputData, OutputData	Transient data objects associated with appropriate I/O blocks in the model. Blocks with unassigned objects or objects with no data are not used in estimations, meaning:
	• For input ports, assign zeros to these ports/channels during simulation.
	• For output ports, don't use these ports/channels in the cost function.
InitialStates	State data objects associated with appropriate dynamic blocks in the model.
InitFcn	Function to be executed to configure the model for this particular experiment.

Transient Experiment Object Properties (Continued)

Example: Creating an F14 Experiment

To create an empty transient experiment for the f14 model, use

```
exp1 = ParameterEstimator.TransientExperiment('f14')
Experimental (Transient) data set for the model 'f14':
Outputs
(1) f14/alpha (rad)
(2) f14/Nz Pilot (g)
Inputs
(1) f 14/u
Initial States
(1) f14/Actuator Model
(2) f14/Aircraft Dynamics Model/Transfer Fcn.1
(3) f14/Aircraft Dynamics Model/Transfer Fcn.2
(4) f14/Controller/Alpha-sensor Low-pass Filter
(5) f14/Controller/Pitch Rate Lead Filter
(6) f14/Controller/Proportional plus integral compensator
(7) f14/Controller/Stick Prefilter
(8) f14/Dryden Wind Gust Models/Q-gust model
```

(9) f14/Dryden Wind Gust Models/W-gust model

Example: Creating a Van der Pol Experiment from User Objects

To create a transient experiment from user objects for I/Os and states, use

```
out1 = ParameterEstimator.TransientData('vdp/Out1');
ic1 = ParameterEstimator.StateData('vdp/x1');
exp1 = ParameterEstimator.TransientExperiment...
(gcs, [], out1, ic1);
Experimental (Transient) data set for the model 'vdp':
Outputs
(1) vdp/Out1
Inputs
(none)
Initial States
(1) vdp/x1
```

Modifying Properties

The objects referred in InputData, OutputData, and InitialStates properties can be modified or removed as necessary.

Using Class Methods

The description of one important method is given next:

update — Updates the object after the Simulink model has been modified. The object listed in the InputData, OutputData, and InitialStates properties are updated in turn.

Creating Parameter Objects

In this section ...

"What is a Parameter Object" on page 8-27 "Constructor" on page 8-27 "Properties of Parameter Objects" on page 8-27 "Example: F14 Model" on page 8-29 "Example: Gain Matrix" on page 8-30 "Modifying Properties" on page 8-30 "Using Class Methods" on page 8-30

What is a Parameter Object

The @Parameter object refers to the parameters of the Simulink[®] model marked for estimation. Some of the Simulink model parameters are to be estimated and storage is required for the initial values, current values, ranges, etc. One @Parameter object corresponds to each parameter in the Simulink model to be potentially estimated. These objects represent estimation parameters of any type such as scalars, vectors, and multidimensional arrays.

Constructor

The syntax to create a parameter object is

- h = ParameterEstimator.Parameter('Name');
- h = ParameterEstimator.Parameter('Name', Value);
- h = ParameterEstimator.Parameter('Name', Value, Minimum, Maximum);

In the first case, Name is a workspace variable. In the other cases, Name does not need to exist in the workspace at the time of object creation. However, it is required at estimation time.

Properties of Parameter Objects

Descriptions of some important properties are given in the following table.

Parameter Object Properties

Property	Description	
Name	Parameter name. The parameter can be a multidimensional array of any size.	
Dimensions	Dimensions of the value of the parameter. This is the defining property for the size of other properties.	
Value	The current or estimated value of the parameter. This is the defining property for size checking and scalar expansions.	
Estimated	A Boolean array of the same size as that of Value. Depending on the value of the elements of the Estimated property, the behavior of the corresponding elements of Value is as follows:	
	• The elements of Value is estimated if the corresponding elements in Estimate are set to true. The result is stored in the Value property.	
	• The elements of Value are not estimated if the corresponding elements in Estimated are set to false. However, these elements are used to reset the corresponding workspace parameter during estimations.	
	This property is set to false by default, meaning that the parameter value is not estimated.	

Parameter Object Properties (Continued)

Property	Description
InitialGuess	 Separate properties are required to hold the initial and current values of the parameters. So, when the InitialGuess property is initialized with a value, both it and the Value property are assigned the same value. Depending on the value of the elements of the Estimated property, the behavior of the corresponding elements of InitialGuess is as follows: If any element in Estimated is set to true, then the corresponding element of InitialGuess is used to the corresponding to the term.
	corresponding element of InitialGuess is used to initialize the workspace parameter during estimations.
	• If any element in Estimated is set to false, then the corresponding element of InitialGuess is not used in any way.
Minimum, Maximum	Parameter range.
TypicalValue	The typical values of the parameters. This property is used in estimations for scaling purposes. The default value is 1.

Example: F14 Model

To create a parameter object for the parameter Ta in the f14 model, use

```
par1 = ParameterEstimator.Parameter('Ta')
(1) Parameter data for 'Ta':
Parameter value : 0.05
Initial value : 0.05
Estimated : false
Referenced by the blocks:
f14/Actuator Model
```

Example: Gain Matrix

To create a parameter object for a matrix parameter K of size 4-by-1, use

```
par1 = ParameterEstimator.Parameter('K', [1 2 3 4]')
(1) Parameter data for 'K':
Parameter value : [1;2;3;4]
Initial value : [1;2;3;4]
Estimated elements : [false;false;false;false]
Referenced by the blocks:
```

Modifying Properties

After a parameter object is created, you can modify its properties using this syntax:

```
par1.Estimated = true; % Estimate this parameter
```

Most of the properties, for example, Estimated and TypicalValue support scalar expansion with respect to the size of Value.

Using Class Methods

Descriptions of two important methods are given next:

- hiliteBlock Highlights the referenced blocks associated with parameter objects in the Simulink diagram.
- update Updates the parameter object after the Simulink model has been modified. If the size of the Value property changes, then the other properties are reset to their default values.

Creating State Objects

In this section ...

"What is a State Object" on page 8-31

"Constructor" on page 8-31

"Properties of State Objects" on page 8-31

"Example: F14 Model" on page 8-33

"Modifying Properties" on page 8-34

"Using Class Methods" on page 8-34

What is a State Object

The <code>@State</code> object is similar to the <code>@Parameter</code> object. One <code>@State</code> object corresponds to each Simulink[®] block with states in the model.

Constructor

The syntax to create a state object is

```
h = ParameterEstimator.State('block');
```

- h = ParameterEstimator.State('block', Value);
- h = ParameterEstimator.State('block', Value, Minimum, Maximum);

In the first case, the state vector is initialized from the model containing the block. In the other cases, block does not need to exist in the workspace at the time of object creation. However, it is required at estimation time.

Properties of State Objects

Descriptions of some important properties of state objects are given in the following table.

State Object Properties

Property	Description	
Block	Name of the Simulink block whose states are defined by this object.	
Dimensions	Scalar value to store the number of states of the relevant block.	
Value	Column vector to store the value of the state for the block specified by this object. The length of this vector should be consistent with the Dimensions property.	
Estimated	A Boolean array of the same size as that of Value. Depending on the value of the elements of the Estimated property, the behavior of the corresponding elements of Value is as follows:	
	• The elements of Value are estimated if the corresponding elements in Estimate are set to true. The result is stored in the Value property.	
	• The elements of Value are not estimated if the corresponding elements in Estimated are set to false. However, these elements are used to reset the corresponding states during estimations.	
	This property is set to false by default, meaning that the state value is not estimated.	

State Object Properties (Continued)

Property	Description
InitialGuess	 Separate properties are required to hold the initial and current values of the states. So, when the InitialGuess property is initialized with a value, both it and the Value property are assigned the same value. Depending on the value of the elements of the Estimated property, the behavior of the corresponding elements of InitialGuess is as follows: If any element in Estimated is set to true, then the corresponding element of InitialGuess is used to initialize the state during estimations. If any element in Estimated is set to false, then the corresponding element of InitialGuess is not used in any way.
Minimum, Maximum	State vector range.
TypicalValue	The typical values of the states. This property is used in estimations for scaling purposes. The default value is 1.
Ts	Sampling time of discrete blocks. Set to zero for continuous blocks. This property is read-only and is currently used for information only.
Domain	String to hold the physical domain of the block. Used for SimMechanics [™] or SimPowerSystems [™] blocks with states.

Example: F14 Model

To create a state object for the f14/Actuator Model block in the f14 model, use

st1 = ParameterEstimator.State(gcb)

This command returns the following result:

```
(1) State data for f14/Actuator Model block:
The block has 1 continuous state(s).
State value : 0
Initial guess : 0
Estimated : false
```

Modifying Properties

After a state object is created, you can modify its properties using this syntax:

```
ic1.Estimated = true; % Estimate this state
```

Most of the properties, for example, Estimated and TypicalValue, support scalar expansion with respect to the size of Value.

Using Class Methods

Description of two important methods are given next:

- hiliteBlock Highlights the referenced blocks associated with state objects in the Simulink diagram.
- update Updates the state object after the Simulink model has been modified. If the size of Value property changes, then the other properties are reset to their default values.

Creating Estimation Objects

In this section ...

"What is an Estimation Object" on page 8-35

"Constructor" on page 8-35

"Properties of Estimation Objects" on page 8-35

"Example: F14 Model" on page 8-37

"Modifying Properties" on page 8-37

"Using Class Methods" on page 8-37

What is an Estimation Object

The <code>@Estimation</code> object is the coordinator between the model, experiments, and parameter objects.

Constructor

The @Estimation object is the coordinator of the model, experiment, and parameter objects. The syntax to create an estimation object is

- h = ParameterEstimator.Estimation('model');
- h = ParameterEstimator.Estimation('model', hParam);
- h = ParameterEstimator.Estimation('model', hParam, hExps);

Properties of Estimation Objects

Descriptions of some important properties of estimation objects are given in the following table.

Estimation Object Properties

Property	Description	
Model	Name of the Simulink [®] model with which this estimation is associated.	

Property	Description	
Experiments	Experiments to be used in estimations. For multiple experiments, the cost function uses a concatenation of the output error vectors obtained using each experimental data set.	
Parameters	Parameter objects to be used in estimations.	
States	State objects to be used in estimations. This is a handle matrix with as many columns as there are experiments, and as many rows as there are states in Model. The handle matrix is created automatically in the constructor. You can reorganize its rows to specify shared states between experiments, and set the Estimated flag of desired states. If state data is provided in an experiment, the state objects stored in the columns of this matrix are initialized from the experiments.	
SimOptions	Same as simset structure. This property is initialized to simget(this.Model).	
OptimOptions	Same as optimset structure.	
EstimInfo	This property is used to store estimation-related information at each iteration of the optimizer, and is initialized as this.EstimInfo = struct('Cost', [],	
	'Covariance', [], 'FCount', [], 'FirstOrd', [], 'Gradient', [], 'Iteration', [], 'Procedure', [], 'StepSize', [], 'Values', []);	

Example: F14 Model

To create an estimation object for the f14 model to estimate the parameters Ta and Kf and two states, use

```
exp1 = ParameterEstimator.TransientExperiment(gcs);
par1 = ParameterEstimator.Parameter('Ta', 'Estimated', true);
par2 = ParameterEstimator.Parameter('Kf', 'Estimated', true);
est1 = ParameterEstimator.Estimation(gcs, [par1, par2], exp1);
est1.States(1,1).Estimated = true;
est1.States(6,1).Estimated = true;
est1
```

This command returns the following result:

Estimated variables for the model 'f14': Estimated Parameters Using Experiments (1) f14 experiment Estimated States for Experiment 'f14 experiment' (1) f14/Actuator Model (6) f14/Controller/Proportional plus integral compensator

Modifying Properties

After an estimation object is created, you can modify its properties using this syntax:

```
est.OptimOptions.Algorithm = 'fmincon'; % Estimation method
est.OptimOptions.Display = 'iter'; % Show estimation information
...in workspace
est.Parameters(1).Estimated = false; % Do not estimate first
...parameter
est.States(2,3).Estimated = false; % Do not estimate second state
...of third expression
```

Using Class Methods

Descriptions of some of the important methods are given next:

- compare Compares an experiment and a simulation.
- simulate Simulates the model with current parameters and states.
- estimate Runs an estimation.
- restart Restarts an estimation after it has finished running.
- update Updates the estimation object after the Simulink model has been modified.

9

Block Reference

Adaptive Lookup Table (1D Stair-Fit) Adaptive Lookup Table (2D Stair-Fit) Adaptive Lookup Table (nD Stair-Fit)

Adaptive Lookup Table (1D Stair-Fit)

Purpose

Description

Perform one-dimensional adaptive table lookup



The Adaptive Lookup Table (1D Stair-Fit) block creates a one-dimensional adaptive lookup table by dynamically updating the underlying lookup table. The block uses the outputs, *ydata*, of your system to do the adaptations.

Each indexing parameter U may take a value within a set of adapting data points, which are called *breakpoints*. Two breakpoints in each dimension define a *cell*. The set of all breakpoints in one of the dimensions defines a *grid*. In the one-dimensional case, each cell has two breakpoints, and the cell is a line segment.

You can use the Adaptive Lookup Table (1D Stair Fit) block to model time-varying systems.

Data Type Doubles only Support

Function Block Parameters: Adaptive Lookup Table (1D Stair-Fit)
Adaptive Lookup Table (1D) (mask) (link)
Perform adaptive table lookup. Breakpoints relate the coordinate inputs to cell locations in the table. The data is used to dynamically update the cell values at these locations.
Parameters
First input (row) breakpoint set:
[10,22,31,40]
🧮 Make initial table an input
Table data (initial):
[4 5 6]
Table numbering data:
[1 2 3]
Adaptation method: Sample mean (with forgetting)
Adaptation gain (0 to 1):
0.9
Make adapted table an output
Add adaptation enable/disable/reset port
Add cell lock enable/disable port
Action for out-of-range input Ignore
OK Cancel Help Apply

Dialog Box

First input (row) breakpoint set

The vector of values containing possible block input values. The input vector must be monotonically increasing.

Make initial table an input

Selecting this check box forces the Adaptive Lookup Table (1D Stair-Fit) block to ignore the **Table data (initial)** parameter. Instead, a new port appears with Tin next to it. Use this port to input table data.

Table data (initial)

The initial table output values. This vector must be of size N-1, where N is the number of breakpoints.

Table numbering data

Number values assigned to cells. This vector must be the same size as the table data vector, and each value must be unique.

Adaptation method

Choose Sample mean or Sample mean (with forgetting). Sample mean averages all the values received within a cell. Sample mean with forgetting gives more weight to the new data. How much weight is determined by the **Adaptation gain** parameter. For more information, see "Selecting an Adaptation Method" on page 7-8.

Adaptation gain (0 to 1)

A number between 0 and 1 that regulates the weight given to new data during the adaptation. A 0 means short memory (last data becomes the table value), and 1 means long memory (average all data received in a cell).

Make adapted table an output

Selecting this check box creates an additional output port for the adapted table.

Add adaptation enable/disable/reset port

Add an input port that enables, disables, or resets the adaptive lookup table. 0 = disable; 1 = enable; 2 = reset to initial table data.

Add cell lock enable/disable port

A port that provides the means for updating only specified cells during a simulation run. 0 = unlock; 1 = lock current cell.

Action for out-of-range input

Ignore or Adapt by extrapolating beyond the extreme breakpoints.

Purpose

Perform two-dimensional adaptive table lookup

Description

	2-D T(u)		
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The Adaptive Lookup Table (2D Stair-Fit) block creates a two-dimensional adaptive lookup table by dynamically updating the underlying lookup table. The block uses the outputs (*ydata*) of your system to do the adaptations.

Each indexing parameter U may take a value within a set of adapting data points, which are called *breakpoints*. Two breakpoints in each dimension define a *cell*. The set of all breakpoints in one of the dimensions defines a *grid*. In the two-dimensional case, each cell has four breakpoints and is a flat surface.

You can use the Adaptive Lookup Table (2D Stair-Fit) block to model time-varying systems.

Adaptive Lookup Table (2D Stair-Fit)

Dialog Box

🙀 Function Block Parameters: Adaptive Lookup Table (2D Stair-Fit) 🛛 🗶
Adaptive Lookup Table (2D) (mask) (link)
Perform adaptive table lookup. Breakpoints relate the coordinate inputs to cell locations in the table. The data is used to dynamically update the cell values at these locations.
Parameters
First input (row) breakpoint set:
[10,22,31,40]
Second input (column) breakpoint set:
[10,22,31,40]
Make initial table an input
Table data (initial):
[4 5 6;16 19 20;10 18 23]
Table numbering data:
[1 2 3; 4 5 6; 7 8 9]
Adaptation method: Sample mean (with forgetting)
Adaptation gain (0 to 1):
0.9
Make adapted table an output
Add adaptation enable/disable/reset port
Add cell lock enable/disable port
Action for out-of-range input Ignore
OK Cancel Help Apply

First input (row) breakpoint set

The vector of values containing possible block input values for the first input variable. The first input vector must be monotonically increasing.

Second input (column) breakpoint set

The vector of values containing possible block input values for the second input variable. The second input vector must be monotonically increasing.

Make initial table an input

Selecting this check box forces the Adaptive Lookup Table (2D Stair-Fit) block to ignore the **Table data (initial)** parameter. Instead, a new port appears with Tin next to it. Use this port to input table data.

Table data (initial)

The initial table output values. This 2-by-2 matrix must be of size (n-1)-by-(m-1), where n is the number of first input breakpoints and m is the number of second input breakpoints.

Table numbering data

Number values assigned to cells. This matrix must be the same size as the table data matrix, and each value must be unique.

Adaptation method

Choose Sample mean or Sample mean with forgetting. Sample mean averages all the values received within a cell. Sample mean with forgetting gives more weight to the new data. How much weight is determined by the **Adaptation gain** parameter. For more information, see "Selecting an Adaptation Method" on page 7-8.

Adaptation gain (0 to 1)

A number from 0 to 1 that regulates the weight given to new data during the adaptation. A 0 means short memory (last data becomes the table value), and 1 means long memory (average all data received in a cell).

Make adapted table an output

Selecting this check box creates an additional output port for the adapted table.

Add adaptation enable/disable/reset port

Add an input port that enables, disables, or resets the adaptive lookup table.

Add cell lock enable/disable port

A port that provides the means for updating only specified cells during a simulation run.

Action for out-of-range input

Ignore or Adapt by extrapolating beyond the extreme breakpoints.

Purpose

Description

Create adaptive lookup table of arbitrary dimension



The Adaptive Lookup Table (nD Stair-Fit) block creates an adaptive lookup table of arbitrary dimension by dynamically updating the underlying lookup table. The block uses the outputs of your system to do the adaptations.

Each indexing parameter may take a value within a set of adapting data points, which are called *breakpoints*. Breakpoints in each dimension define a *cell*. The set of all breakpoints in one of the dimensions defines a *grid*. In the n-dimensional case, each cell has two n breakpoints and is an (n-1) hypersurface.

You can use the Adaptive Lookup Table (nD Stair-Fit) block to model time-varying systems.

Adaptive Lookup Table (nD Stair-Fit)

Dialog Box

🙀 Function Block Parameters: Adaptive Lookup Table (nD Stair-Fit) 🛛 🗙
Adaptive Lookup Table (nD) (mask) (link)
Perform adaptive table lookup. Breakpoints relate the coordinate inputs to cell locations in the table. The data is used to dynamically update the cell values at these locations.
Parameters
Number of table dimensions:
4
Table breakpoints (cell array):
{[10,22,31,40], [10,22,31,40]}
🥅 Make initial table an input
Table data (initial):
[4 5 6;16 19 20;10 18 23]
Table numbering data:
[1 2 3; 4 5 6; 7 8 9]
Adaptation method: Sample mean (with forgetting)
Adaptation gain (0 to 1):
J0.9
Make adapted table an output
Add adaptation enable/disable/reset port
Add cell lock enable/disable port
Action for out-of-range input Ignore
OK Cancel Help Apply

Number of table dimensions

The number of dimensions for the adaptive lookup table.

Table breakpoints (cell array)

A set of one-dimensional vectors that contains possible block input values for the input variables. Each input row must be monotonically increasing, but the rows do not have to be the same length. For example, if the **Number of table dimensions** is 3, you can set the table breakpoints as follows:

 $\{[1 2 3], [5 7], [1 3 5 7]\}$

Make initial table an input

Selecting this check box forces the Adaptive Lookup Table (nD Stair-Fit) block to ignore the **Table data (initial)** parameter. Instead, a new port appears with Tin next to it. Use this port to input table data.

Table data (initial)

The initial table output values. This (n-D) array must be of size (n-1)-by-(n-1) ... -by-(n-1), (D times), where D is the number of dimensions and n is the number of input breakpoints.

Table numbering data

Number values assigned to cells. This vector must be the same size as the table data array, and each value must be unique.

Adaptation method

Choose Sample mean or Sample mean with forgetting. Sample mean averages all the values received within a cell. Sample mean with forgetting gives more weight to the new data. How much weight is determined by the **Adaptation gain** parameter. For more information, see "Selecting an Adaptation Method" on page 7-8.

Adaptation gain (0 to 1)

A number from 0 to 1 that regulates the weight given to new data during the adaptation. A 0 means short memory (last data becomes the table value), and 1 means long memory (average all data received in a cell).

Make adapted table an output

Selecting this check box creates an additional output port for the adapted table.

Add adaptation enable/disable/reset port

Add an input port that enables, disables, or resets the adaptive lookup table.

Add cell lock enable/disable port

A port that provides the means for updating only specified cells during a simulation run.

Action for out-of-range input

Ignore or Adapt by extrapolating beyond the extreme breakpoints.

10

Function Reference

spetool

Purpose	Open Simulink Parameter Estimation GUI
Syntax	<pre>spetool('modelname')</pre>
Description	<pre>spetool('modelname') opens Simulink Parameter Estimation GUI for the Simulink model with the name modelname.</pre>
See Also	For more information on estimating parameters using Simulink Parameter Estimation GUI, see Chapter 1, "Getting Started".



Examples

Use this list to find examples in the documentation.

Getting Started

Chapter 2, "Tutorial — Preparing Data for Parameter Estimation Using the GUI"

Chapter 3, "Tutorial — Estimating Parameters from Measured Data Using the GUI"

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