Predictive Maintenance Toolbox[™] Reference

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R2022**b**

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508-647-7000

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Revision History

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Functions

approximateEntropy

Measure of regularity of nonlinear time series

Syntax

```
approxEnt = approximateEntropy(X)
approxEnt = approximateEntropy(X,lag)
approxEnt = approximateEntropy(X,[],dim)
approxEnt = approximateEntropy(X,lag,dim)
approxEnt = approximateEntropy(____,Name,Value)
```

Description

approxEnt = approximateEntropy(X) estimates the approximate entropy of the uniformly
sampled time-domain signal X by reconstructing the phase space. Approximate entropy is a measure
to quantify the amount of regularity and unpredictability of fluctuations over a time series.

approxEnt = approximateEntropy(X,lag) estimates the approximate entropy for the time
delay lag.

approxEnt = approximateEntropy(X,[],dim) estimates the approximate entropy for the embedding dimension dim.

approxEnt = approximateEntropy(X,lag,dim) estimates the approximate entropy for the time
delay lag and the embedding dimension dim.

approxEnt = approximateEntropy(____,Name,Value) estimates the approximate entropy with additional options specified by one or more Name,Value pair arguments.

Examples

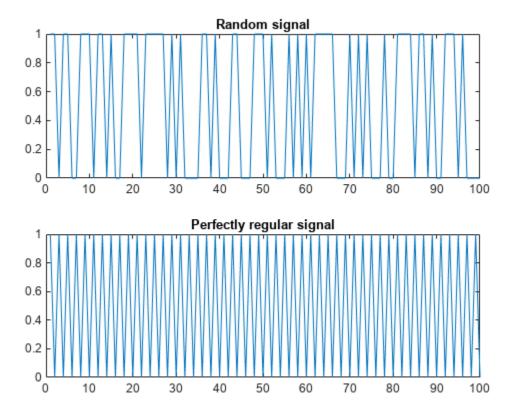
Compute Approximate Entropy of Signals

For this example, generate two signals for comparison – a random signal xRand and a perfectly regular signal xReg. Set rng to default for reproducibility of the random signal.

```
rng('default');
xRand = double(randn(100,1)>0);
xReg = repmat([1;0],50,1);
```

Visualize the random and regular signals.

```
figure;
subplot(2,1,1);
plot(xRand);
title('Random signal');
subplot(2,1,2);
plot(xReg);
title('Perfectly regular signal');
```



The plots show that the regular signal is more predictable than the random signal.

Find approximate entropy of the two signals.

```
valueReg = approximateEntropy(xReg)
```

valueReg = 5.1016e-05

valueIrreg = approximateEntropy(xRand)

valueIrreg = 0.6849

The approximate entropy of the perfectly regular signal is significantly smaller than the random signal. Hence, the perfectly regular signal containing many repetitive patterns has a relatively small value of approximate entropy while the less predictable random signal has a higher value of approximate entropy.

Find Approximate Entropy of Data

In this example, consider the position data of a quadcopter, following a circular path. The file uavPositionData.mat contains the x, y and z-direction position data traversed by the copter.

Load the data set and visualize the quadcopter path in 3D.

```
0.8
0.75
 0.7
0.65
 0.6
0.55
 0.5
0.45
   6
                                                                                 4
             4
                                                                         3
                                                                2
                        2
                                                        1
                                               0
                                  0
                                       -1
```

For this example, use only x-direction position data for computation. Since Lag is unknown, estimate the delay using phaseSpaceReconstruction. Set 'Dimension' to 3. The Dimension and Lag parameters are required to compute the approximate entropy of the data.

```
dim = 3;
[~,lag] = phaseSpaceReconstruction(xv,[],dim)
lag = 4
```

load('uavPositionData.mat','xv','yv','zv');

plot3(xv,yv,zv);

Find the approximate entropy using the Lag value obtained in the previous step.

```
approxEnt = approximateEntropy(xv,lag,dim)
```

```
approxEnt = 0.1088
```

Since the quadcopter is traversing a pre-defined circular trajectory of fixed radius, the position data is regular and hence, the value of approximate entropy is low.

Input Arguments

```
X — Uniformly sampled time-domain signal
```

vector | array | timetable

Uniformly sampled time-domain signal, specified as either a vector, array, or timetable. If X has multiple columns, approximateEntropy computes the approximate entropy by treating X as a multivariate signal.

If X is specified as a row vector, approximateEntropy treats it as a univariate signal.

dim — Embedding dimension

scalar | vector

Embedding dimension, specified as a scalar or vector. dim is equivalent to the 'Dimension' name-value pair.

lag — Time delay

scalar | vector

Time delay, specified as a scalar or vector. lag is equivalent to the 'Lag' name-value pair.

Name-Value Pair Arguments

Specify optional pairs of arguments as Name1=Value1, ..., NameN=ValueN, where Name is the argument name and Value is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: ..., 'Dimension',3

Dimension — Embedding dimension

2 (default) | scalar | vector

Embedding dimension, specified as the comma-separated pair consisting of 'Dimension' and a scalar or vector. When Dimension is scalar, every column in X is reconstructed using Dimension. When Dimension is a vector having same length as the number of columns in X, the reconstruction dimension for column i is Dimension(i).

Specify **Dimension** based on the dimension of your system. For more information on embedding dimension, see **phaseSpaceReconstruction**.

Lag — Delay in phase space reconstruction

1 (default) | scalar | vector

Delay in phase space reconstruction, specified as the comma-separated pair consisting of 'Lag' and a scalar. When Lag is scalar, every column in X is reconstructed using Lag. When Lag is a vector having same length as the number of columns in X, the reconstruction delay for column i is Lag(i).

If the delay is too small, random noise is introduced in the data. In contrast, if the lag is too large, the reconstructed dynamics does not represent the true dynamics of the time series. For more information on calculating optimal delay, see phaseSpaceReconstruction.

Radius — Similarity criterion

0.2*std(X) | 0.2*sqrt(trace(cov(X))) | scalar

Similarity criterion, specified as the comma-separated pair consisting of 'Radius' and a scalar. The similarity criterion, also called radius of similarity, is a tuning parameter that is used to identify a meaningful range in which fluctuations in data are to be considered similar.

The default value of Radius is,

- 0.2*std(X), if X has a single column.
- 0.2*sqrt(trace(cov(X))), if X has multiple columns.

Output Arguments

approxEnt — Approximate entropy of nonlinear time series

scalar

Approximate entropy of nonlinear time series, returned as a scalar. Approximate entropy is a regularity statistic that quantifies the unpredictability of fluctuations in a time series. A relatively higher value of approximate entropy reflects the likelihood that similar patterns of observations are not followed by additional similar observations.

For example, consider two binary signals S1 and S2,

S1 = [0 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1];

S2 = [1 1 0 1 1 1 1 0 1 0 1 0 0 0 0 1];

Signal S1 is perfectly regular since it alternates between 0 and 1, that is, you can predict the next value with knowledge of the previous value. Signal S2 however offers no insight into the next value, even with prior knowledge of the previous value. Hence, signal S2 is random and less predictable. Therefore, a signal containing highly repetitive patterns has a relatively small value of approxEnt while a less predictable signal has a relatively larger value of approxEnt.

Use approximateEntropy as a measure of regularity to quantify levels of complexity within a time series. The ability to discern levels of complexity within data sets is useful in the field of engineering to estimate component failure by studying their vibration and acoustic signals, or in the clinical domain where, for instance, the chance of a seizure is predicted by observing Electroencephalography (EEG) patterns.[2][3]

Algorithms

Approximate entropy is computed in the following way,

- **1** The approximateEntropy function first generates a delayed reconstruction $Y_{1:N}$ for N data points with embedding dimension m, and lag τ .
- 2 The software then calculates the number of within range points, at point *i*, given by,

$$N_i = \sum_{i=1,i\neq k}^N \mathbb{1}(\|Y_i - Y_k\|_\infty < R)$$

where **1** is the indicator function, and *R* is the radius of similarity.

3 The approximate entropy is then calculated as $approxEnt = \Phi_m - \Phi_{m+1}$ where,

$$\Phi_m = (N - m + 1)^{-1} \sum_{i=1}^{N-m+1} \log(N_i)$$

Version History

Introduced in R2018a

References

- [1] Pincus, Steven M. "Approximate entropy as a measure of system complexity." *Proceedings of the National Academy of Sciences*. 1991 88 (6) 2297-2301; doi:10.1073/pnas.88.6.2297.
- [2] U. Rajendra Acharya, Filippo Molinari, S. Vinitha Sree, Subhagata Chattopadhyay, Kwan-Hoong Ng, Jasjit S. Suri. "Automated diagnosis of epileptic EEG using entropies." *Biomedical Signal Processing and Control* Volume 7, Issue 4, 2012, Pages 401-408, ISSN 1746-8094.
- [3] Caesarendra, Wahyu & Kosasih, P & Tieu, Kiet & Moodie, Craig. "An application of nonlinear feature extraction-A case study for low speed slewing bearing condition monitoring and prognosis." *IEEE/ASME International Conference on Advanced Intelligent Mechatronics: Mechatronics for Human Wellbeing, AIM 2013.*1713-1718. 10.1109/AIM.2013.6584344.
- [4] Kantz, H., and Schreiber, T. *Nonlinear Time Series Analysis*. Cambridge: Cambridge University Press, 2003.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder[™].

See Also

correlationDimension | phaseSpaceReconstruction | lyapunovExponent

bearingFaultBands

Generate frequency bands around the characteristic fault frequencies of ball or roller bearings for spectral feature extraction

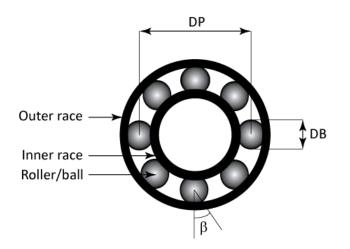
Syntax

```
FB = bearingFaultBands(FR,NB,DB,DP,beta)
FB = bearingFaultBands(____,Name,Value)
[FB,info] = bearingFaultBands(____)
```

bearingFaultBands(____)

Description

FB = bearingFaultBands(FR,NB,DB,DP,beta) generates characteristic fault frequency bands FB of a roller or ball bearing using its physical parameters. FR is the rotational speed of the shaft or inner race, NB is the number of balls or rollers, DB is the ball or roller diameter, DP is the pitch diameter, and beta is the contact angle in degrees. The values in FB have the same implicit units as FR.



FB = bearingFaultBands(____, Name, Value) allows you to specify additional parameters using one or more name-value pair arguments.

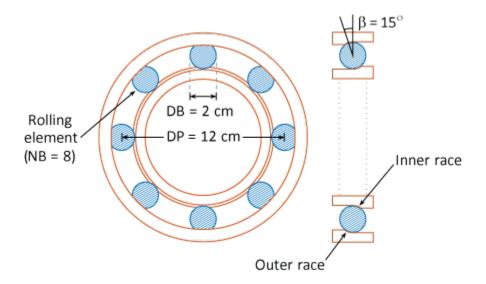
[FB, info] = bearingFaultBands(____) also returns the structure info containing information about the generated fault frequency bands FB.

bearingFaultBands(_____) with no output arguments plots a bar chart of the generated fault frequency bands FB.

Examples

Frequency Bands Using Bearing Specifications

For this example, consider a bearing with a pitch diameter of 12 cm with eight rolling elements. Each rolling element has a diameter of 2 cm. The outer race remains stationary as the inner race is driven at 25 Hz. The contact angle of the rolling element is 15 degrees.



With the above physical dimensions of the bearing, construct the frequency bands using bearingFaultBands.

FB is returned as a 4x2 array with default frequency band width of 10 percent of FR which is 2.5 Hz. The first column in FB contains the values of $F - \frac{W}{2}$, while the second column contains all the values of $F + \frac{W}{2}$ for each characteristic defect frequency.

Frequency Bands for Roller Bearing

For this example, consider a micro roller bearing with 11 rollers where each roller is 7.5 mm. The pitch diameter is 34 mm and the contact angle is 0 degrees. Assuming a shaft speed of 1800 rpm,

construct frequency bands for the roller bearing. Specify 'Domain' as 'frequency' to obtain the frequency bands FB in the same units as FR.

```
FR = 1800;
NB = 11;
DB = 7.5;
DP = 34;
beta = 0;
[FB1,info1] = bearingFaultBands(FR,NB,DB,DP,beta,'Domain','frequency')
FB1 = 4 \times 2
10^{4} \times
    0.7626
              0.7806
    1.1994
             1.2174
    0.3791
              0.3971
    0.0611
              0.0791
info1 = struct with fields:
        Centers: [7.7162e+03 1.2084e+04 3.8815e+03 701.4706]
         Labels: ["1Fo"
                           "1Fi" "1Fb"
                                              "1Fc"]
    FaultGroups: [1 2 3 4]
```

Now, include the sidebands for the inner race and rolling element defect frequencies using the 'Sidebands' name-value pair.

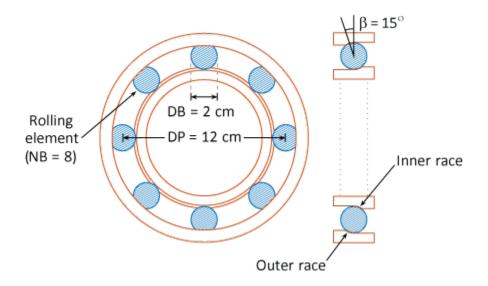
[FB2,info2] = bearingFaultBands(FR,NB,DB,DP,beta,'Domain','order','Sidebands',0:1)

```
FB2 = 8 \times 2
   4.2368
             4.3368
   5.6632
             5.7632
   6.6632
             6.7632
             7,7632
   7.6632
   1.7167
             1.8167
   2.1064
             2.2064
             2.5961
   2.4961
   0.3397
             0.4397
info2 = struct with fields:
       Centers: [4,2868 5,7132 6,7132 7,7132 1,7667 2,1564 2,5461 0,3897]
        Labels: ["1Fo" "1Fi-1Fr" "1Fi" "1Fi+1Fr" ... ]
   FaultGroups: [1 2 2 2 3 3 3 4]
```

You can use the generated fault bands FB to extract spectral metrics using the faultBandMetrics command.

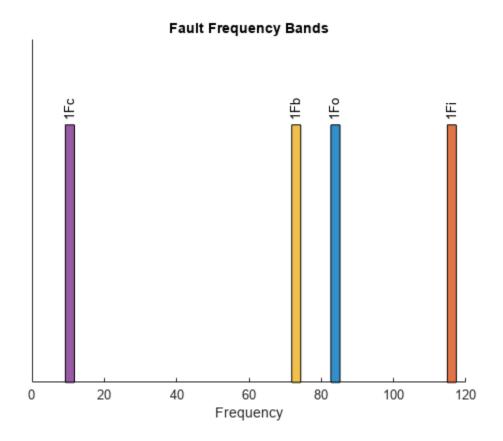
Visualize Frequency Bands Around Characteristic Bearing Frequencies

For this example, consider a damaged bearing with a pitch diameter of 12 cm with eight rolling elements. Each rolling element has a diameter of 2 cm. The outer race remains stationary as the inner race is driven at 25 Hz. The contact angle of the rolling element is 15 degrees.



With the above physical dimensions of the bearing, visualize the fault frequency bands using bearingFaultBands.

FR = 25; NB = 8; DB = 2; DP = 12; beta = 15; bearingFaultBands(FR,NB,DB,DP,beta)



From the plot, observe the following bearing specific vibration frequencies:

- Cage defect frequency, Fc at 10.5 Hz.
- Ball defect frequency, Fb at 73 Hz.
- Outer race defect frequency, Fo at 83.9 Hz.
- Inner race defect frequency, Fi at 116.1 Hz.

Frequency Bands and Spectral Metrics of Ball Bearing

For this example, consider a ball bearing with a pitch diameter of 12 cm with 10 rolling elements. Each rolling element has a diameter of 0.5 cm. The outer race remains stationary as the inner race is driven at 25 Hz. The contact angle of the ball is 0 degrees. The dataset bearingData.mat contains power spectral density (PSD) and its respective frequency data for the bearing vibration signal in a table.

First, construct the bearing frequency bands including the first 3 sidebands using the physical characteristics of the ball bearing.

FR = 25; NB = 10; DB = 0.5; DP = 12;

```
beta = 0:
FB = bearingFaultBands(FR,NB,DB,DP,beta,'Sidebands',1:3)
FB = 14 \times 2
 118.5417
           121.0417
  53.9583
           56.4583
  78.9583
           81.4583
 103.9583 106.4583
 153.9583 156.4583
 178.9583 181.4583
 203.9583 206.4583
 262.2917 264.7917
 274.2708 276.7708
 286.2500 288.7500
```

FB is a 14x2 array which includes the primary frequencies and their sidebands.

Load the PSD data. bearingData.mat contains a table X where PSD is contained in the first column and the frequency grid is in the second column, as cell arrays respectively.

```
load('bearingData.mat','X')
X
X=1×2 table
Var1 Var2
{12001x1 double}
{12001x1 double}
```

Compute the spectral metrics using the PSD data in table X and the frequency bands in FB.

```
spectralMetrics = faultBandMetrics(X,FB)
```

spectralMetrics=1×43 PeakAmplitude1	<i>table</i> PeakFrequency1	BandPower1	PeakAmplitude2	PeakFrequency2	BandPo
121	121	314.43	56.438	56.438	144.9

spectralMetrics is a 1x43 table with peak amplitude, peak frequency and band power calculated for each frequency range in FB. The last column in spectralMetrics is the total band power, computed across all 14 frequencies in FB.

Input Arguments

FR — Rotational speed of the shaft or inner race

positive scalar

Rotational speed of the shaft or inner race, specified as a positive scalar. FR is the fundamental frequency around which bearingFaultBands generates the fault frequency bands. Specify FR either in Hertz or revolutions per minute.

NB — Number of balls or rollers

positive integer

Number of balls or rollers in the bearing, specified as a positive integer.

DB — Diameter of the ball or roller

positive scalar

Diameter of the ball or roller, specified as a positive integer.

DP — **Pitch diameter**

positive scalar

Pitch diameter of the bearing, specified as a positive scalar. DP is the diameter of the circle that the center of the ball or roller travels during the bearing rotation.

beta — Contact angle

non-negative scalar

Contact angle in degrees between a plane perpendicular to the ball or roller axis and the line joining the two raceways, specified as a positive scalar.

Name-Value Pair Arguments

Specify optional pairs of arguments as Name1=Value1, ..., NameN=ValueN, where Name is the argument name and Value is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: ..., 'Harmonics', [1,3,5]

Harmonics — Harmonics of the fundamental frequency to be included

1 (default) | vector of positive integers

Harmonics of the fundamental frequency to be included, specified as the comma-separated pair consisting of 'Harmonics' and a vector of positive integers. The default value is 1. Specify 'Harmonics' when you want to construct the frequency bands with more harmonics of the fundamental frequency.

Sidebands — Sidebands around the fundamental frequency and its harmonics to be included

0 (default) | vector of nonnegative integers

Sidebands around the fundamental frequency and its harmonics to be included, specified as the comma-separated pair consisting of 'Sidebands' and a vector of nonnegative integers. The default value is 0. Specify 'Sidebands' when you want to construct the frequency bands with sidebands around the fundamental frequency and its harmonics.

Width — Width of the frequency bands centered at the nominal fault frequencies

10 percent of the fundamental frequency (default) | positive scalar

Width of the frequency bands centered at the nominal fault frequencies, specified as the commaseparated pair consisting of 'Width' and a positive scalar. The default value is 10 percent of the fundamental frequency. Avoid specifying 'Width' with a large value so that the fault bands do not overlap.

Domain — Units of the fault band frequencies

'frequency' (default) | 'order'

Units of the fault band frequencies, specified as the comma-separated pair consisting of 'Domain' and either 'frequency' or 'order'. Select:

- 'frequency' if you want FB to be returned in the same units as FR.
- 'order' if you want FB to be returned as number of rotations relative to the inner race rotation, FR.

Folding — Logical value specifying whether negative nominal fault frequencies have to be folded about the frequency origin

false (default) | true

Logical value specifying whether negative nominal fault frequencies have to be folded about the frequency origin, specified as the comma-separated pair consisting of 'Folding' and either true or false. If you set 'Folding' to true, then faultBands folds the negative nominal fault frequencies about the frequency origin by taking their absolute values such that the folded fault bands always fall in the positive frequency intervals. The folded fault bands are computed as

 $\left[\max\left(0, |F| - \frac{W}{2}\right), |F| + \frac{W}{2}\right]$, where W is the 'Width' name-value pair and F is one of the nominal fault

frequencies.

Output Arguments

FB — Fault frequency bands

Nx2 array

Fault frequency bands, returned as an Nx2 array, where N is the number of fault frequencies. FB is returned in the same units as FR, in either hertz or orders depending on the value of 'Domain'. Use the generated fault frequency bands to extract spectral metrics using faultBandMetrics. The generated fault bands, $\left[F - \frac{W}{2}, F + \frac{W}{2}\right]$, are centered at:

- Outer race defect frequency, Fo and its harmonics
- Inner race defect frequency, Fi, its harmonics and sidebands at FR
- Rolling element (ball) defect frequency, Fbits harmonics and sidebands at Fc
- Cage (train) defect frequency, Fc and its harmonics

The value W is the width of the frequency bands, which you can specify using the 'Width' name-value pair. For more information on bearing frequencies, see "Algorithms" on page 1-16.

info — Information about the fault frequency bands

structure

Information about the fault frequency bands in FB, returned as a structure with the following fields:

- Centers Center fault frequencies
- Labels Labels describing each frequency
- FaultGroups Fault group numbers identifying related fault frequencies

Algorithms

bearingFaultBands computes the different characteristic bearing frequencies as follows:

- Outer race defect frequency, $F_o = \frac{NB}{2}FR\left(1 \frac{DB}{DP}\cos(\beta)\right)$
- Inner race defect frequency, $F_i = \frac{NB}{2}FR\left(1 + \frac{DB}{DP}\cos(\beta)\right)$
- Rolling element (ball) defect frequency, $F_b = \frac{DP}{2DB}FR\left(1 \left[\frac{DB}{DP}\cos(\beta)\right]^2\right)$
- Cage (train) defect frequency, $F_c = \frac{FR}{2} \left(1 \frac{DB}{DP} \cos(\beta) \right)$

Version History

Introduced in R2019b

References

- [1] Chandravanshi, M & Poddar, Surojit. "Ball Bearing Fault Detection Using Vibration Parameters." International Journal of Engineering Research & Technology. 2. 2013.
- [2] Singh, Sukhjeet & Kumar, Amit & Kumar, Navin. "Motor Current Signature Analysis for Bearing Fault Detection in Mechanical Systems." *Proceedia Materials Science*. 6. 171–177. 10.1016/ j.mspro.2014.07.021. 2014.
- [3] Roque, Antonio & Silva, Tiago & Calado, João & Dias, J. "An approach to fault diagnosis of rolling bearings." WSEAS Transactions on Systems and Control. 4. 2009.

See Also

faultBandMetrics | faultBands | gearMeshFaultBands

bhattacharyyaDistance

One-dimensional Bhattacharyya distance between two independent data groups to measure class separability

Syntax

Z = bhattacharyyaDistance(X,I)

Description

bhattacharyyaDistance is a function used in code generated by Diagnostic Feature Designer.

Z = bhattacharyyaDistance(X, I) calculates the one-dimensional Bhattacharyya distances between two independent subsets of data set X that are grouped according to the logical labels in I. The Bhattacharyya distance provides a metric for ranking features according to their ability to separate two classes of data, such as data from healthy and faulty machines. The distance calculation assumes that the data in X follows a Gaussian distribution.

Code that is generated by **Diagnostic Feature Designer** uses bhattacharyyaDistance when ranking features with this method.

Input Arguments

X — Data samples to group

vector | matrix

Data set containing data samples that can be logically classified into two groups, specified as a vector when you have a single set of samples, such as values for one feature, and a matrix when you have multiple sets of samples.

- When X contains a single set of *n* features, such as a set of multiple features extracted from a single data source, X is a 1-by-*n* vector.
- When X contains *m* sets of *n* features, X is an *m*-by-*n* matrix. Each row in X represents one data source and must correspond to a single logical class.

X must contain at least two rows that correspond to the logical class in I of 0 and two rows that correspond to the label 1 to calculate legitimate Bhattacharyya distance values.

For example, suppose that you have a set of five features for each of 20 gearboxes and you are computing the Bhattacharyya distances to assess these features. X is a 20-by-5 matrix. Each row represents a gearbox that is either healthy or faulty, as indicated by the associated logical class label of 0 or 1. At least two gearboxes must be healthy and at least two gearboxes must be faulty. The Bhattacharyya distance indicates how well each feature separates the data for the healthy gearboxes from the data for the faulty gearboxes.

I — Logical classification labels

vector

Logical classification labels that assign the rows in X to one of two logical classes, specified as a vector of length m, where m is the number of rows in X.

For example, suppose once more that X is a 20-by-5 matrix corresponding to 20 gearboxes. The first 9 gearboxes are healthy. The remaining 11 gearboxes are faulty. Define the healthy state as 0 and the faulty state as 1. Then I has a length of 20. The first 9 labels in I are equal to 0 and the remaining 11 labels are equal to 1.

Output Arguments

Z — Bhattacharyya distances

scalar | vector

Bhattacharyya distances between labeled groups, returned as a scalar or a vector of length *n*.

- If X is a vector, then Z is a scalar.
- If X is a matrix, then bhattacharyyaDistance calculates the distance separately for each feature. Z is then a vector of length *n*, where *n* is the number of columns in Z.

bhattacharyyaDistance treats NaN entries in X as missing values and ignores them.

Version History

Introduced in R2020a

References

[1] Theodoridis, Sergios, and Konstantinos Koutroumbas. *Pattern Recognition*, 177–179. 2nd ed. Amsterdam; Boston: Academic Press, 2003.

See Also

correlationWeightedScore | Diagnostic Feature Designer

Topics

"Automatic Feature Extraction Using Generated MATLAB Code" "Anatomy of App-Generated MATLAB Code"

compare

Compare test data to historical data ensemble for similarity models

Syntax

compare(mdl,data)
compare(____,Name,Value)

Description

compare(mdl,data) plots the test component degradation data in data superimposed on the most similar data sets from the historical ensemble stored in the fitted similarity model mdl. The *K* most similar data sets from the ensemble are plotted, where *K* is the NumNearestNeighbors property of mdl.

compare(_____, Name, Value) specifies plotting options using one or more name-value pair arguments.

Examples

Compare Test Data to Historical Data

Load training data.

```
load('pairwiseTrainTables.mat')
```

The training data is a cell array of tables. Each table is a degradation feature profile for a component.

Create and train a pairwise similarity model.

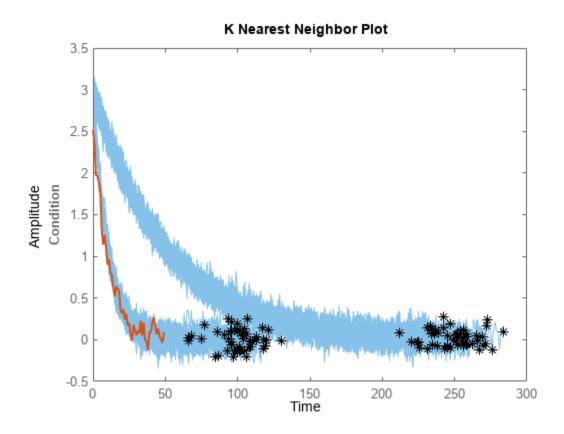
```
mdl = pairwiseSimilarityModel;
fit(mdl,pairwiseTrainTables,"Time","Condition")
```

Load testing data.

load('pairwiseTestData.mat')

Compare the degradation profile of the test data to the profiles of the historical data ensemble.

compare(mdl,pairwiseTestData)



Compare Test Data to Most Similar Historical Data

Load training data.

load('pairwiseTrainTables.mat')

The training data is a cell array of tables. Each table is a degradation feature profile for a component.

Create and train a pairwise similarity model.

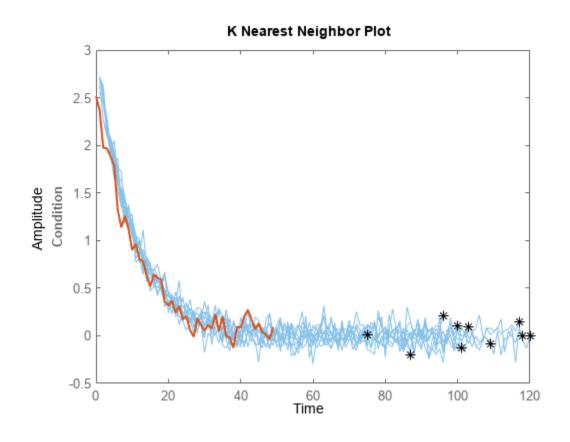
```
mdl = pairwiseSimilarityModel;
fit(mdl,pairwiseTrainTables,"Time","Condition")
```

Load testing data.

load('pairwiseTestData.mat')

Compare the degradation profile of the test data to the profiles of the 10 most similar members of the historical data ensemble.

```
compare(mdl,pairwiseTestData,'NumNearestNeighbors',10)
```



Input Arguments

mdl — Similarity RUL model

```
hashSimilarityModel object | pairwiseSimilarityModel object |
residualSimilarityModel object
```

Similarity RUL model, specified as a hashSimilarityModel object, a pairwiseSimilarityModel object, or a residualSimilarityModel object. The model must be fitted using fit before calling compare.

data — Degradation feature measurements

array | table | timetable

Degradation feature profiles for estimating the RUL of similarity models, measured over the life span of a component up to the current life time, specified as one of the following:

- N-by- (M_i+1) arrays, where N is the number of feature measurements (at different usage times) and M_i is the number of features. The first column contains the usage times and the remaining columns contain the corresponding measurements for degradation features. The order of the features must match the order specified in the DataVariables property of mdl.
- table or timetable object The table must contain variables with names that match the strings in the DataVariables and LifeTimeVariable properties of mdl.

Name-Value Pair Arguments

Specify optional pairs of arguments as Name1=Value1, ..., NameN=ValueN, where Name is the argument name and Value is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: 'NumNearestNeighbors', '10' plots ten similar data sets

NumNearestNeighbors — Number of nearest neighbors

Inf | finite positive integer

Number of nearest neighbors, specified as the comma-separated pair 'NumNearestNeighbors' and either Inf or a finite positive integer. Use this option to select the number of most similar data sets to plot by overriding the NumNearestNeighbors property. If NumNearestNeighbors is Inf, then compare plots the degradation data for all the ensemble data sets.

Threshold — Degradation data bounds

two-column array

Degradation data bounds, specified as the comma-separated pair 'Threshold' and a two-column array with *N* rows, where *N* is the number of data variables used by mdl. The first column of Threshold contains the lower bounds for the variables, and the second column contains the upper bounds. The bounds are rendered as yellow-colored patches.

To disable the bounds for a given variable, specify the lower and upper bounds as -Inf and Inf, respectively.

Tips

• To select which signals to plot, right-click on the plot area, and select **Data Variable Selector**. In the Data Variable Selector dialog box, the **Select Variables** box shows the variables that are available for plotting.

Version History

Introduced in R2018a

See Also

```
Functions
hashSimilarityModel | pairwiseSimilarityModel | residualSimilarityModel
```

correlationDimension

Measure of chaotic signal complexity

Syntax

```
corDim = correlationDimension(X)
corDim = correlationDimension(X,lag)
corDim = correlationDimension(X,[],dim)
corDim = correlationDimension(X,lag,dim)
[corDim,rRange,corInt] = correlationDimension(___)
___ = correlationDimension(___,Name,Value)
```

correlationDimension(____)

Description

corDim = correlationDimension(X) estimates the correlation dimension of the uniformly
sampled time-domain signal X. Correlation dimension is the measure of dimensionality of the space
occupied by a set of random points. corDim is estimated as the slope of the correlation integral
versus the range of radius of similarity. Use correlationDimension as a characteristic measure to
distinguish between deterministic chaos and random noise, to detect potential faults.[1]

corDim = correlationDimension(X,lag) estimates the correlation dimension of the uniformly
sampled time-domain signal X for the time delay lag.

corDim = correlationDimension(X,[],dim) estimates the correlation dimension of the
uniformly sampled time-domain signal X for the embedding dimension dim.

corDim = correlationDimension(X, lag, dim) estimates the correlation dimension of the uniformly sampled time-domain signal X for the time delay lag and embedding dimension dim.

[corDim, rRange, corInt] = correlationDimension(____) additionally estimates the range of radius of similarity and correlation integral of the uniformly sampled time-domain signal X. Correlation integral is the mean probability that the states of a system are close at two different time intervals, which reflects self-similarity.

_____ = correlationDimension(_____, Name, Value) estimates the correlation dimension with additional options specified by one or more Name, Value pair arguments.

correlationDimension(_____) with no output arguments creates a correlation integral versus
neighborhood radius plot.

Examples

Visualize and Estimate Correlation Dimension of Data

In this example, consider a Lorenz Attractor describing a unique set of chaotic solutions.

Load the data set and visualize the Lorenz Attractor in 3D.

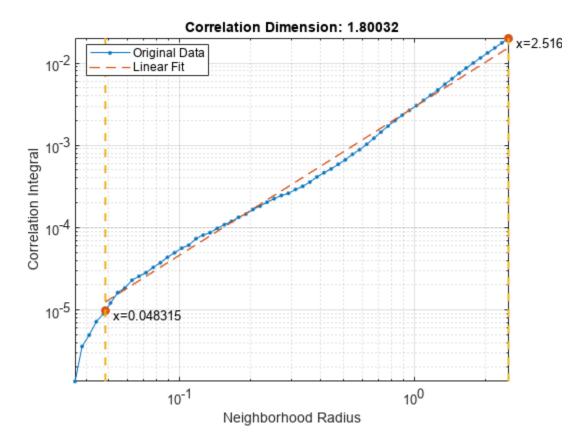
```
load('lorenzAttractorExampleData.mat', 'data');
plot3(data(:,1),data(:,2),data(:,3));
```

For this example, use only x-direction data of the Lorenz Attractor. Since lag is unknown, estimate the delay using phaseSpaceReconstruction. Set 'Dimension' to 3 since the Lorenz Attractor is a three-dimensional system. The dim and lag parameters are required to create the correlation integral versus the neighborhood radius plot.

```
xdata = data(:,1);
dim = 3;
[~,lag] = phaseSpaceReconstruction(xdata,[],dim)
lag = 10
```

Create the correlation integral versus neighborhood radius plot for the Lorenz Attractor, using the lag value obtained in the previous step. Set an appropriate value for 'NumPoints' to determine a good resolution for the neighborhood radius.

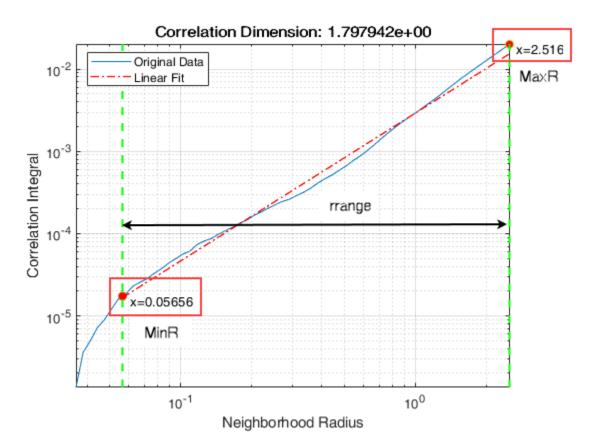
```
Np = 100;
correlationDimension(xdata,lag,dim,'NumPoints',Np);
```



The first dashed, vertical green line (on the left) indicates the value of MinRadius, while the second vertical green line (on the right), represents MaxRadius. The dashed red line indicates the linear fit line for the correlation integral versus neighborhood radius data, within the computed range of radius.

To compute correlation dimension, you first need to determine the MinRadius and MaxRadius values needed for accurate estimation.

In the plot, drag the two dashed, vertical green lines to 'best fit' the linear fit line to the original data line to obtain the range of radius.



Note the new values of MinRadius and MaxRadius after dragging the two vertical lines for an appropriate fit.

Find the correlation dimension of the Lorenz Attractor, using the new MinRadius and MaxRadius values obtained in the previous step.

```
MinR = 0.05656;
MaxR = 2.516;
corDim = correlationDimension(xdata,[],dim,'MinRadius',MinR,'MaxRadius',MaxR,'NumPoints',Np)
corDim = 1.7490
```

The value of correlation dimension is directly proportional to the level of chaos in the system, that is, a higher value of corDim represents a high level of chaotic complexity in the system.

Input Arguments

X — Uniformly sampled time-domain signal

vector | array | timetable

Uniformly sampled time-domain signal, specified as a vector, array, or timetable. If X has multiple columns, correlationDimension computes the correlation dimension by treating X as a multivariate signal.

If X is specified as a row vector, correlationDimension treats it as a univariate signal.

dim — Embedding dimension

scalar | vector

Embedding dimension, specified as a scalar or vector. dim is equivalent to the 'Dimension' name-value pair.

lag — Time delay

scalar | vector

Time delay, specified as a scalar or vector. lag is equivalent to the 'Lag' name-value pair.

Name-Value Pair Arguments

Specify optional pairs of arguments as Name1=Value1, ..., NameN=ValueN, where Name is the argument name and Value is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: ..., 'Dimension',3

Dimension — Embedding dimension

2 (default) | scalar | vector

Embedding dimension, specified as the comma-separated pair consisting of 'Dimension' and a scalar or vector. When Dimension is scalar, every column in X is reconstructed using Dimension. When Dimension is a vector having same length as the number of columns in X, the reconstruction dimension for column i is Dimension(i).

Specify **Dimension** based on the dimension of your system, that is, the number of states. For more information on embedding dimension, see phaseSpaceReconstruction.

Lag — Delay in phase space reconstruction

1 (default) | scalar | vector

Delay in phase space reconstruction, specified as the comma-separated pair consisting of 'Lag' and either a scalar or vector. When Lag is scalar, every column in X is reconstructed using Lag. When Lag is a vector having same length as the number of columns in X, the reconstruction delay for column i is Lag(i).

If the delay is too small, random noise is introduced in the data. In contrast, if the lag is too large, the reconstructed dynamics does not represent the true dynamics of the time series. For more information on estimating optimal delay, see phaseSpaceReconstruction.

MinRadius — Minimum radius of similarity

MaxRadius/1000 (default) | scalar

Minimum radius of similarity, specified as the comma-separated pair consisting of 'MinRadius' and a scalar. Find the optimal value of MinRadius by adjusting the linear fit of the correlation dimension plot.

MaxRadius — Maximum radius of similarity

0.2*sqrt(trace(cov(X))) (default) | scalar

Maximum radius of similarity, specified as the comma-separated pair consisting of 'MaxRadius' and a scalar. Find the optimal value of MaxRadius by adjusting the linear fit of the correlation dimension plot.

NumPoints — Number of points for computation

10 (default) | positive scalar integer

Number of points for computation, specified as the comma-separated pair consisting of 'NumPoints' and a positive scalar integer. NumPoints is the number of points between MinRadius and MaxRadius. Choose an appropriate value for NumPoints based on the resolution required for rRange.

NumPoints only accepts values greater than 1, and the default value is 10.

Output Arguments

corDim — Correlation Dimension

scalar

Correlation dimension, returned as a scalar. corDim is a measure of chaotic signal complexity in multidimensional phase space and is the slope of the correlation integral versus the range of radius of similarity. corDim is used in fault detection as a characteristic measure to distinguish between deterministic chaos and random noise.

rRange — Range of radius of similarity

array

Radius of similarity, returned as an array. rRange is the difference between MaxRadius and MinRadius split into an equal number of points defined by NumPoints.

corInt — Correlation integral

array

Correlation integral, returned as an array. corInt is the mean probability that the states at two different times are close, which reflects self-similarity. NumPoints defines the length of corInt array.

Algorithms

Correlation dimension is computed in the following way,

- **1** The correlationDimension function first generates a delayed reconstruction $Y_{1:N}$ with embedding dimension m, and lag τ .
- 2 The software then calculates the number of with-in range points, at point *i*, given by,

$$N_i(R) = \sum_{i=1,i \neq k}^N \mathbb{1}(\|Y_i - Y_k\| < R)$$

where **1** is the indicator function, and *R* is the radius of similarity, given by, $R = \exp(\operatorname{linspace}(\log(r_{\min}), \log(r_{\max}), N))$. Here, r_{\min} is MinRadius, r_{\max} is MaxRadius, and *N* is NumPoints.

3 The correlation dimension corDim is the slope of C(R) vs. R where, the correlation integral C(R) is defined as,

$$C(R) = \frac{2}{N(N-1)} \sum_{i=1}^{N} N_i(R)$$

Version History

Introduced in R2018a

References

- [1] Caesarendra, Wahyu & Kosasih, P & Tieu, Kiet & Moodie, Craig. "An application of nonlinear feature extraction-A case study for low speed slewing bearing condition monitoring and prognosis." *IEEE/ASME International Conference on Advanced Intelligent Mechatronics: Mechatronics for Human Wellbeing, AIM 2013.*1713-1718. 10.1109/AIM.2013.6584344.
- [2] Theiler, James. "Efficient algorithm for estimating the correlation dimension from a set of discrete points". American Physical Society. *Physical Review A* 1987/11/1. Volume 36. Issue 9. Pages 44-56.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB[®] Coder[™].

Usage notes and limitations:

• Syntaxes that generate plots are not supported for code generation.

See Also

approximateEntropy | phaseSpaceReconstruction | lyapunovExponent

correlationWeightedScore

Adjust feature ranking scores using correlation factor

Syntax

[score,idx] = correlationWeightedScore(X,Z,alpha)

Description

correlationWeightedScore is a function used in code generated by **Diagnostic Feature Designer**.

[score,idx] = correlationWeightedScore(X,Z,alpha) weights the original ranking scores in Z for the features in X according to the correlation between features. Correlation weighting reduces feature redundancy. correlationWeightedScore lowers the score of a feature that has a high correlation to a higher ranking feature. The correlation importance factor alpha determines how much impact the correlation level has on the feature ranking score.

Code that is generated by **Diagnostic Feature Designer** uses correlationWeightedScore when ranking features if the specified correlation importance factor is greater than zero.

Input Arguments

X — Feature set

vector | matrix

Feature set, specified as an m-by-1 vector or an m-by-n matrix, where m is the number of data samples and n is the number of features. For an ensemble-based feature set, m is the number of members in the ensemble.

Z — Original ranking scores

vector

Original ranking scores, computed by a ranking method such as bhattacharyyaDistance, and specified as a vector of length *n*, where *n* is the number of features. The length of Z must be the same as the width of X.

alpha — Correlation importance factor

scalar in the range [0 1]

Correlation importance factor that determines how much impact correlation has on scores.

- If alpha is set to 0, correlation has no impact on the ranking score.
- If alpha is set to 1, correlation has the maximum possible impact on ranking score.

Output Arguments

score – Adjusted ranking scores

Adjusted ranking scores, returned as a vector that is the same size as Z.

idx — Updated ranking order

integer vector

Updated ranking order after the scores are adjusted by correlation weighting, returned as a vector of integers.

Version History

Introduced in R2020a

References

[1] Theodoridis, Sergios, and Konstantinos Koutroumbas. *Pattern Recognition*, 182–183. 2nd ed. Amsterdam; Boston: Academic Press, 2003.

See Also

bhattacharyyaDistance | relativeEntropy | Diagnostic Feature Designer

Topics

"Automatic Feature Extraction Using Generated MATLAB Code" "Anatomy of App-Generated MATLAB Code"

Diagnostic Feature Designer

Interactively extract, visualize, and rank features from measured or simulated data for machine diagnostics and prognostics

Description

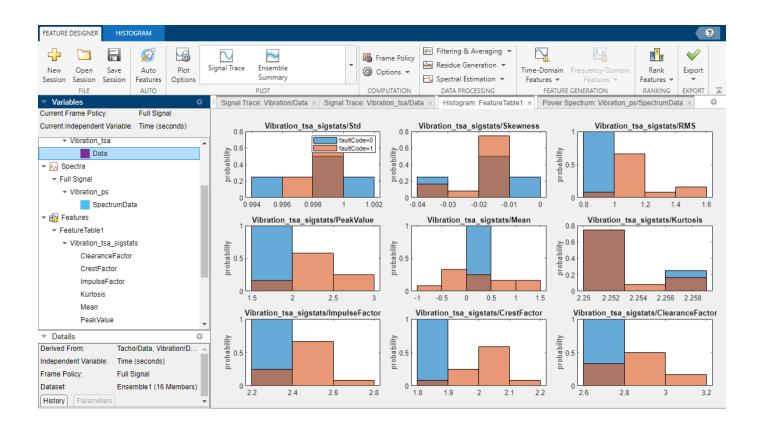
The **Diagnostic Feature Designer** app allows you to accomplish the feature design portion of the predictive maintenance workflow using a multifunction graphical interface. You design and compare features interactively and then determine which features are best at discriminating between data from nominal systems and from faulty systems. The most effective features ultimately become your condition indicators for fault diagnosis and prognostics.

Using this app, you can:

- Import measured or simulated data from individual files, an ensemble file, or an ensemble datastore that references files external to the app.
- Interactively visualize data to plot the ensemble variables you import or that you compute within the app. Group data by condition label in plots so that you can clearly see whether member data comes from nominal or faulty systems.
- Derive new variables such as time-synchronous averaged signals or order spectra. The app executes processing on all ensemble members with one command.
- Generate features from your variables and visualize their effectiveness using histograms. Features include signal statistics, nonlinear metrics, rotating machinery metrics, and spectral metrics. You can also create your own custom features.
- Rank your features to determine which ones are best at discriminating behavioral differences in the data.
 - Use supervised ranking with labeled features to determine which features are most likely to discriminate between nominal and faulty behavior.
 - Use unsupervised ranking when your data has no condition variables or labels to determine which features exhibit the best clustering with other features and are most likely to indicate different fault or operating conditions.
 - Use prognostic ranking with features extracted from run-to-failure data to determine which features are most likely to indicate remaining useful life (RUL).
- Export your most effective features directly to **Classification Learner** for more insight into feature effectiveness and for algorithm training.
- Generate code for the features you choose so that you can reproduce, customize, and automate the feature computations in a MATLAB $^{\mbox{\tiny @}}$ function.

To get started with the app, you must have data from your systems available in your MATLAB workspace. For information about organizing your data for import into the app, see "Organize System Data for Diagnostic Feature Designer".

For more information about condition indicators for predictive maintenance, see "Condition Indicators for Monitoring, Fault Detection, and Prediction".



Open the Diagnostic Feature Designer App

- MATLAB toolstrip: On the **Apps** tab, under **Control System Design and Analysis**, click the app icon.
- MATLAB command prompt: Enter diagnosticFeatureDesigner.

Examples

- "Identify Condition Indicators for Predictive Maintenance Algorithm Design"
- "Import and Visualize Ensemble Data in Diagnostic Feature Designer"
- "Process Data and Explore Features in Diagnostic Feature Designer"
- "Rank and Export Features in Diagnostic Feature Designer"
- "Broken Rotor Fault Detection in AC Induction Motors Using Vibration and Electrical Signals"
- "Prepare Matrix Data for Diagnostic Feature Designer"
- "Isolate a Shaft Fault Using Diagnostic Feature Designer"
- "Perform Prognostic Feature Ranking for a Degrading System Using Diagnostic Feature Designer"
- "Generate a MATLAB Function in Diagnostic Feature Designer"
- "Apply Generated MATLAB Function to Expanded Data Set"

Parameters

Feature Designer Tab

New Session — Import datasets from the MATLAB workspace into app button

Initiate a new app session by importing source data into the app from your MATLAB workspace. You can import data from tables, timetables, cell arrays, or matrices. You can import data from a single source that combines the data of multiple ensemble members or import individual ensemble members from separate sources. You can also import an ensemble datastore that contains information that allows the app to interact with external data files. Your files can contain actual or simulated time-domain measurement data, spectral models or tables, variable names, condition and operational variables, and features you generated previously. **Diagnostic Feature Designer** combines all your member data into a single ensemble data set. In this data set, each variable is a collective signal or model that contains all the individual member values.

For more information about importing data, see "Import Data into Diagnostic Feature Designer".

For more information about terms related to data ensembles, see "More About" on page 1-46.

For more information about organizing your data for import into the app, see "Organize System Data for Diagnostic Feature Designer".

Auto Features — Generate a predefined set of features automatically button

Generate and rank a feature set automatically using **Auto Features**. When you select one or more signals or spectra, **Auto Features** computes a predefined set of features that are appropriate for the variable type. The automatic computations include:

- Deriving intermediate variables to use for feature extraction, such as spectra and time series signals
- Extracting the features from the expanded variable set
- Ranking the features and plotting the histograms of top-ranked features.

For more information, see "Generate Features Automatically in Diagnostic Feature Designer".

Plot Options — Specify default plotting options for all plots that you generate during your app session

button

Specify default plotting options for all plots that you generate during your app session. You can set these options before you generate your first plot, or at any time during your session. New settings apply only to plots that you generate after setting the options and not to plots that you generated earlier. You can temporarily override the **Plot Options** settings for individual plots without changing your specified defaults for subsequent plots. When you click **Plot Options**, you open a dialog that allows you to set options in the following panes.

- General These options apply to all signal and spectrum plots.
 - **Group by** Group data by a condition variable label. The app uses color to distinguish label groups. For example, if your condition variable is faultCode with labels healthy and

degraded, the app uses one color for member data with the healthy label and another color for member data with the degraded label

- **Number of curves** Specify the number of members to plot. Set this option when you have a large number of ensemble members and you want to plot only a subset of the members. Using this option reduces the plotting time and allows you to assess individual member behavior more easily.
- **Spectrum** These options apply only to spectral plots.
 - **Number of peaks to mark** Specify the number of peaks to mark. Set this option to limit the number of spectral peaks that are marked to highlight only the most significant peaks.
- **Ensemble Summary** These options apply only to the ensemble summary plot, which is a special plot that displays the mean and standard deviation of the ensemble as a whole.
 - **Number of standard deviations** Specify the number of standard deviations that the ensemble summary plot displays.
 - **Show min and max boundaries** Specify whether to display the boundaries of the actual minimum and maximum values of the ensemble.

Plot — Generate plot of ensemble variable or feature

plot type

Generate a plot of an ensemble variable or feature table. To generate a plot, first select a variable or feature table from the Data Browser. The plot gallery shows icons for the compatible plot types. The following table describes the plot types for each type of selection.

Input Type	Plot Type	Description	Customize With
Signal	Signal Trace	Ensemble signal data plotted by time or another independent variable that does not represent frequency.	Signal Trace Tab on page 1-0
	Ensemble Summary	Mean, standard deviation, and min/max boundary for the ensemble as a whole.	Ensemble Summary Tab on page 1-0
Spectrum	Power Spectrum	Ensemble signal power plotted by frequency.	Power Spectrum Tab on page 1-0
	Order Spectrum	Ensemble signal power plotted by order, which is the ratio of a specific frequency to the main rotational frequency.	Order Spectrum Tab on page 1-0
Feature Table	Histogram	Feature effectiveness, as visualized by a bar chart with color coding for the condition label. Effective features separate conditions cleanly.	"Histogram Tab" on page 1-0 "Feature Selector"

Input Type	Plot Type	Description	Customize With
	Feature Table View	Table containing feature values and their condition labels for each ensemble member.	N/A
	Feature Trace	Feature values for each member. This plot is especially useful for prognostic features (for RUL) computed from frame-based data.	"Feature Selector"

Frame Policy — Specify data handling mode and frame size and rate button

Specify a frame policy when you want to perform data processing on sequential segments of a signal rather than the full signal at once. A frame policy consists of a frame size and a frame rate. The frame size is the interval over which the frame data is collected. The frame rate is the time interval between frame start times.

For more information on frame-based processing, see "Data Handling Mode and Frame Policy".

Options — **Select independent variable and specify parallel computing** button

Specify options when you want to modify one or both the following settings.

- **Independent Variable** Independent variable (IV) to use. When you import your data, you can specify more than one independent variable for a signal. For example, if your signal is time based, you might want to also have an independent variable for sample index. After you complete the import, you can change the independent variable that the app uses for a specific plot or computation. When you select **Options** > **Independent Variable**, the app displays a list of the available independent variables. Your selection changes the IV of all the applicable signals or spectra. For more information on specifying an alternate IV, see Specify Sample Index as Alternate IV in "Import Data into Diagnostic Feature Designer".
- Use Parallel Computing Process ensemble members in parallel. Using parallel computing can significantly decrease processing time for large ensembles. This option is available only when you have Parallel Computing Toolbox[™] installed and licensed.

Data Processing — Select data processing options by category

filtering & averaging | residue generation | spectral estimation

Select options for processing your data into new signals. Use these new signals as inputs to other processing options or as inputs to feature generation. Most processing options operate on each ensemble member. You can also perform ensemble-level processing to view how the ensemble behaves as a whole. Each option selection opens a new tab for your specifications. Selection of an option also opens a general **Data Processing** tab if that tab is not already open. The **Data Processing** tab provides information about the input signal.

To specify a signal to process, select a variable from the variables pane prior to selecting the data processing option. To change the signal after opening the option tab, close the option tab and select a new signal either in the variables pane or from the **Signal** list in the **Data Processing** tab.

For more information about the processing options and the parameters that you can set for each option, see:

• Filtering & Averaging

- "Time-Synchronous Averaging"
- "Ensemble Statistics"
- "Remove Harmonics"
- "Filter TSA Signals"
- "Interpolation"
- Residue Generation
 - "Subtract Reference"
 - "Time Series Processing and Time Series Features"

• Spectral Estimation

- "Power Spectrum"
- "Order Spectrum"

Time-Domain Features — Compute features in time domain

Signal Features | Time Series Features | Model-Based Features | Rotating Machinery Features | Nonlinear Features | Custom Features

Compute features in the time domain. **Signal Features** apply to any signals. **Time Series Features** are features extracted from stationary time series. **Model-based Features** are features extracted using autoregressive (AR) models. **Rotating Machinery Features** are specialized metrics that apply to gearing. **Nonlinear Features** provide metrics that characterize chaotic behavior in vibration signals. **Custom Features** are features that you define by adding custom functions to the app. You can add existing MATLAB functions or create new functions using a template and then generate and rank the features alongside built-in app features

To specify a signal source for your features, select a signal variable from the variables pane prior to selecting the time-domain features option. To change the signal after opening the option tab, close the option tab and select a new signal either in the variables pane or from the **Signal** menu in the **Time-Domain Features** tab.

For more information about time-domain features options and the parameters that you can set for each option, see:

- "Signal Features"
- "Time Series Processing and Time Series Features"
- "Rotating Machinery Features"
- "Nonlinear Features"
- "Create Custom Features in Diagnostic Feature Designer"

Frequency-Domain Features — Compute features in frequency domain

Spectral Features|Bearing Faults Features|Gear Mesh Faults Features|Custom Faults Features|Custom Features

Compute features in the frequency domain. **Spectral Features** are general metrics that apply to any spectrum, such as the peak amplitude across the full specified frequency range. **Bearing Faults**

Features, **Gear Mesh Faults Features**, and **Custom Faults Features** are specialized metrics for rotating machinery that focus on spectral behavior within specific fault bands that bound characteristic frequencies, where faults can occur, of the components of the system. **Custom Features** are features that you define by adding custom functions to the app. You can add existing MATLAB functions or create new functions using a template and then generate and rank the features alongside built-in app features.

For more information about the frequency-domain features, see

- "Spectral Features"
- "Spectral Features Based on Fault Bands"
- "Create Custom Features in Diagnostic Feature Designer"

Rank Features — Rank features

feature table

Open the feature ranking tab to perform supervised, unsupervised, or prognostic ranking for the feature table that you select. For more information, see "Feature Ranking Tab" on page 1-0 .

Export — Export features and data or generate MATLAB code

Export Features to the MATLAB workspace | Export Features to the Classification Learner | Export a Data Set to the MATLAB Workspace | Generate Function for Features | Generate Function for...

Export features, or your entire data set, to use them or share them outside of the app. Generate code to reproduce your feature computations in a MATLAB function.

- For feature export, both options open a list of features.
 - If you have not yet ranked your features, the app sorts this list by name, and marks all features by export by default. You can refine the selection if you want to export only specific features.
 - If you have ranked your features, the app sorts this list by your **Sort by** specification in the "Feature Ranking Tab" on page 1-0 . Use **Select top features** to export only the most highly ranked features, based on the number of features that you specify. You can change the sorting order to alphabetical by selecting **Name** in the **Features sorted by** list. With either sorting order, you can individually select or clear features to export.

When you export to the MATLAB workspace, you can use command-line techniques with the features. When you export to **Classification Learner**, you open a **Classification Learner** session that uses your selected features as input.

• For code generation, the first option, Generate Function for Features, lets you generate MATLAB code with a simple set of specifications for feature table, ranking algorithm, and number of features. Use this option when you want to generate code for features based solely on ranking, or when you want to generate code for all your features.

The second code generation option, Generate Function for..., allows you to customize your selection of items to include in the function. For example, you can filter your selection based on criteria such as input or output text. You can include signals and spectra that are not used in the features you select. Selecting Generate Function for... opens a selectable list of all the signals, features, and ranking tables that you have generated. Generate Function for... also opens the Code Generation tab, which provides filtering capability for the list. Use a filter to view only the items that meet the filter criterion. You can use different filters to select the outputs you want. To review all your selections regardless of filter, click Sort by Selection. This option

lists all the available outputs with items that you selected on top. For more information, see Code Generation Tab.

If you have specified frame-based data (see Computation Options), clicking Generate Function for... first opens a list with selections for the frame specifications that you have used. The items in your generated code must either all operate on the full signal or all use the same frame specification.

For more information on how to generate code in the app, see "Automatic Feature Extraction Using Generated MATLAB Code" and "Generate a MATLAB Function in Diagnostic Feature Designer".

For more information about the **Export** options, see:

- "Export Features to MATLAB Workspace"
- "Export Features to Classification Learner"
- "Export a Dataset to the MATLAB Workspace"
- "Generate Function for Features"

Signal Trace, Ensemble Summary, Power Spectrum, and Order Spectrum Plot Tabs

Panner — Control plot scale and x-axis range

on (default) | off

Use the **Panner** to focus on data segments in the x-axis range that you specify and to change the plot scale. The **Panner** provides a strip plot beneath the main plot. To focus on a section of the main plot, move the handles. To change the scale of the plot, select one of the options in **Scale**.

Group By, Number of ..., Show Min and Max Boundaries — Override default plot options

on | off | positive scalar

Use the options in the first column of the **View** section to override the defaults in the **Plot Options** specification. The available options vary by plot type. When you change these settings in the plot tab, you change them only for the current plot. For more information on these options, see "Plot Options" on page 1-0 \cdot .

Normalize Y Axis — Normalize variables to the same scale (Signal Trace and Ensemble Summary only)

off (default) | on

Use **Normalize Y Axis** when you are plotting multiple variables and want to view the variables on the same [-1, 1] scale. The relative signal amplitudes within a variable do not change.

Show Signal (Spectrum) Information — Display highlighted variable member name and condition label

on (default) | off

In a signal or spectrum plot, you highlight an individual member by positioning your cursor on the member trace. Select **Show Signal Information** or **Show Spectrum Information** to display both the variable member that you highlight and the condition label for that member in the lower right corner.

Merge Axes — Plot multiple variables together in separate plots or in one plot on (default) | off

Specify how to plot multiple variables together.

- Select to create a single plot that overlays all traces and uses a single y-axis scale.
- Clear to create separate plots displayed vertically, each with a unique y-axis scaling.

Data Cursors — Display x and y values of points and distances between two points off (default) \mid on

Select **Data Cursors** to display values of key points in your signal. Data Cursors are horizontal and vertical bars that you position over a point of interest, such as a peak value. The cursors display the x and y positions. To display the distance between the cursors, select **Show Signal Information**. To lock the bars so that they move together, select one of the **Lock Spacing** options.

Histogram Tab

Select Features — Choose features to plot

button (default)

Click **Select Features** to open a selectable list of features to plot. Use **Select Features**, for example, when you have generated many features but you want to focus on a subset in a single plot panel.

For more information about selecting features, see "Feature Selector".

Group By — Select condition variable for grouping data

condition variable name

Select the condition variable to base feature histograms on. The feature histograms use color to visualize the separation of data groups with different labels for that condition variable.

Example: faultCode

Bin Settings — Specify histogram resolution

auto (default) | numeric | binning method name

Specify histogram resolution using **Bin Width**, **Bin Method**, **Number of Bins**, and **Bin Limits**. The bin settings apply to all the histograms for the feature table.

The bin settings are not independent. The app histogram algorithm uses an order of precedence to determine what to use:

- The **Binning Method** is the default driver for the bin width.
- A **Bin Width** specification overrides the Binning Method.
- The bin width and the independent **Bin Limits** drive the number of bins. A **Number of Bins** specification has an effect only when the value of **Group By** is none.

For more information on interpreting and customizing histograms, see "Generate and Customize Feature Histograms".

Feature Ranking Tab

Supervised Ranking — Select supervised classification ranking method to apply T-Test | One-way ANOVA | ROC | ...

Select a supervised classification ranking method to assess how effectively each feature separates data with different condition labels. If you have already ranked your features, you can rank again with a different method and display the resulting rankings together. Each method uses a different statistical approach.

The menu differentiates between two-class and multiclass ranking methods.

- Two-Class Methods Use when your condition variable (CV) has only two labels, such as healthy and faulty. The default value for two-class methods is T-Test.
- Multiclass methods Use when your condition variable has two or more labels, such as healthy, faultCode1, and faultCode2. The default value for multiclass methods is One-way ANOVA

The default ranking method for two-class condition variables, T-Test, is the simplest method, as it only considers whether the means of the two labeled groups are equal or not. T-Test is primarily useful for identifying ineffective features to discard.

Criterion	Ranking Method
Condition Variable Type	• Multiclass CV — One-way ANOVA, Kruskal- Wallis
	 Two-Class CV — T-test, Entropy, Bhattacharyya, Wilcoxon, ROC
Feature Scoring Criterion	 Mean Difference — T-Test (primarily for discarding ineffective features)
	Distribution Overlap — All others
Distribution Shape	• Gaussian — T-Test, Entropy, Bhattacharyya, One-way ANOVA
	 Non-Gaussian — ROC, Wilcoxon, Kruskal- Wallis
Desired Method Basis	 Hypothesis Test — T-Test, One-way ANOVA, Wilcoxon, Kruskal-Wallis
	 Distance Measurement — Entropy, Bhattacharyya, ROC

The table lays out the influence of specific criteria on ranking-method selection.

Selecting a method activates a new tab with a name that matches the ranking method. For more information on this method-activated tab, see "Ranking Method Tabs" on page 1-0 $\,$.

For more information on the supervised ranking methods, see:

- One-way ANOVA anoval
- Bhattacharyya bhattacharyyaDistance
- Kruskal-Wallis kruskalwallis
- Entropy relativeEntropy
- ROC perfcurve
- Wilcoxon ranksum
- T-Test ttest2

Unsupervised Ranking — Select unsupervised classification ranking algorithm to apply Laplacian Score | Variance

Select an unsupervised classification ranking method to assess how effectively each feature performs when you do not have labeled data. The app provides two unsupervised ranking options:

- Laplacian Score Scores reflect how well features cluster with other features to form distinct groupings.
- Variance Scores reflect feature variance. Features with low variances tend to add less useful information to a model.

Selecting a method activates a new tab with a name that matches the ranking method. For more information on this tab, see "Ranking Method Tabs" on page 1-0 $\,$.

For more information on the unsupervised ranking scoring, see:

- Laplacian fsulaplacian
- Variance-var

Unsupervised ranking is available in **Diagnostic Feature Designer**, but not in **Classification Learner**. If you plan to export your features to **Classification Learner** to train a model, you must use ensemble data that includes labels.

Prognostic Ranking — Select prognostic ranking algorithm to apply

Monotonicity | Trendability | Prognosability

Select a prognostic ranking method to assess how effectively each feature tracks the degradation of your ensemble members when you have run-to-failure data. The top-ranking features are best at predicting the remaining useful life (RUL).

The app provides three prognostic ranking methods, all of which score features on a scale ranging from 0 through 1. One method, Monotonicity, is always available. The other two methods, Trendability and Prognosability, are available only when you are using frame-based data. The smaller data segments in frame-based data allow the tracking of small changes that are induced by degradation.

- Monotonicity characterizes the trend of a feature as the system evolves toward failure. As a system gets progressively closer to failure, a suitable condition indicator has a monotonic positive or negative trend. For more information, see monotonicity.
- Trendability provides a measure of similarity between the trajectories of a feature measured in multiple run-to-failure experiments. Trendability of a candidate condition indicator is defined as the smallest absolute correlation between measurements. For more information, see trendability.
- Prognosability is a measure of the variability of a feature at failure relative to the range between its initial and final values. A more prognosable feature has less variation at failure relative to the range between its initial and final values. For more information, see prognosability.

Selecting a method activates a new tab with a name that matches the ranking method. For more information on this method-activated tab, see **Ranking Method Tab**.

For an example of using prognostic ranking in the app, see "Perform Prognostic Feature Ranking for a Degrading System Using Diagnostic Feature Designer".

Rank By — Specify condition variable for classification ranking algorithm to use

condition variable name

Select the condition variable that provides the labels for the classification ranking algorithm to use.

Sort By — Specify ranking method to sort results by when displaying results from multiple methods

ranking method

Specify the ranking method to sort by when comparing the results of different ranking methods. When you use a single ranking method, the app displays the results in order of importance, as indicated by the ranking score for that method. When comparing the results for multiple methods, change **Sort By** to change the method that drives the sorting order.

Delete Scores — Delete ranking scores from display

no selection (default) | ranking method

Specify this parameter to eliminate ranking scores for a specific method. Use this parameter, for example, when comparing the results of multiple rankings, and you want to simplify the display by eliminating rankings that do not influence your feature selection.

Export — Export features from app or generate MATLAB code to reproduce your feature computations in command-line function

Export features to the MATLAB workspace | Export features to the Classification Learner | Generate Function for Features | Generate Function for...

Export features to use them or share them outside of the app. Both options open a ranking-sorted selectable list to choose from. When you export to the MATLAB workspace, you can use command-line techniques with the features. When you export to the **Classification Learner**, you open a **Classification Learner** session that uses your selected features as input.

- "Export Features to MATLAB Workspace"
- "Export Features to Classification Learner"

If you want to export your entire data set from the app, use **Export** from the **Feature Designer** tab.

You can also generate code that reproduces the computations for the variables and features you select. For more information, see the code generation options description in the "Export" on page 1-0 section in the **Feature Designer** tab. When you generate code using **Generate Function for Features** from the **Feature Ranking** tab, **Ranking Method** defaults to the method you specify in **Sort By**.

Ranking Method Tabs

Correlation Importance — Reduce ranking of redundant features

0 (default) | scalar in the range [0,1]

The correlation importance setting allows you to screen out features that convey similar information to higher ranked features. This screening provides a more diverse feature set in the upper ranks.

The criterion for the screening is the set of cross-correlation coefficients a feature has with higher ranked features. High cross-correlation between two features implies that both features are separating condition groups similarly and provide redundant information. With the default value of 0, the app does not incorporate feature redundancy into ranking scores. As you increase the correlation

importance value, the app increases the influence of feature cross-correlation on the feature ranking score. This increasing influence progressively lowers the score of redundant features.

Normalization Scheme — Apply normalization across members for supervised ranking and unsupervised Laplacian ranking

minmax(default) | none | meanvar | softmax

The normalization scheme performs independent normalization across the members for every feature. Normalization allows more direct comparisons among features. The app displays the defining equation for the scheme you select directly beneath your selection.

This option is available only for supervised ranking and unsupervised Laplacian ranking methods.

Laplacian Score — Specify parameters for Laplacian score ranking

parameter values

Specify parameters that define key values for calculating the Laplacian score, which indicates how well a given feature clusters with other features. The Laplacian score is based on the pairwise distances from a given feature to its nearest neighbors.

- Number of Neighbors Number of nearest neighbors to use for computing the score
- **Distance Metric** Method, such as **euclidean** or **cityblock**, for computing each pairwise distance
- **Kernel Scale** Scale factor for the kernel that transforms the pairwise distances into a similarity graph that provides the scores

This option is available only for the unsupervised Laplacian ranking method. For more information on Laplacian ranking, see fsulaplacian.

Apply — Apply parameter settings to new ranking computation button

Click **Apply** to calculate a ranking with the specified parameters. The **Feature Ranking** tab in the plotting area displays the results both graphically and tabularly. This display also includes the results for the default ranking algorithm, and for any other ranking methods you calculated previously.

Once you calculate a ranking, the app disables **Apply** until you change a parameter. You can calculate a ranking within a tab multiple times. Each time you modify the parameters and calculate a ranking, the new results overwrite the previous results in the plotting-area tab.

Close — Close tab and return control to feature ranking tab

button

Once you have completed your ranking within the ranking method tab, close that tab to return control to the **Feature Ranking** tab. The **Feature Ranking** is disabled while any ranking method tab is activated.

Code Generation Tab

Frame Policy — **Feature table name, frame size, and frame rate** feature table name, Full Signal, None (default) | feature table name, frame size, frame rate

This property is read-only.

The frame policy information reflects the choice you make when you select **Export > Generate Function for...** in the **Feature Designer** tab.

Filter or Sort — Define criteria to refine your code generation choices

empty (default) | string | input, method, or analysis type

Set criteria to refine your options when selecting items for your generated function. All criteria allow you to overwrite selectable options with a string. String matching is case insensitive. Your filters apply to all output items, including signals, features, and ranking tables. Criteria include:

- **Output** String appearing in the output name, which is the name of the variable, feature, or ranking table to select for the generated function
- **Input** Input signal from which the output variable or feature was computed or feature table from which the ranking table was computed
- Method Computation that produced the output item, such as TSA or Kurtosis
- Analysis Type Data processing, feature processing, or feature ranking

To reset a single filter, delete the contents and click anywhere in the app. To reset all filters at once, click **Reset Filters**.

Sort by Selection — Display all selected items

button

Display all selected items together. Use **Sort Selected** especially when you have used multiple filter combinations to assemble your codegen selections. All your selections appear together.

Use Parallel Computing — Generate code that uses parallel computing off | on

Specify whether to use parallel computing in the generated code. The default value is the value that is specified in "Options" on page 1-0 . You can specify parallel computing even if you performed your interactive processing without using parallel computing. This approach helps your code to be more scalable if you plan to run the generated code on a larger ensemble than the ensemble you used to develop the features. You can also turn parallel computing off if you used it when you developed the features.

To take advantage of parallel processing in generated code, the user must have Parallel Computing Toolbox installed and licensed. However, the code will still run in serial mode on systems that do not have the toolbox.

Code — Execute function generation

Generate Function button

Click the **Generate Function** button when you have completed configuring your selections. The app opens a function that contains computations used for all the output items you selected.

For more information about generating code in the app, see "Automatic Feature Extraction Using Generated MATLAB Code".

Programmatic Use

diagnosticFeatureDesigner opens the Diagnostic Feature Designer app.

diagnosticFeatureDesigner(sessionFile) opens the app and loads a previously saved session. sessionFile is the name of a session data file on the MATLAB path. The data includes all of the variables and features that you either imported into the app or computed within the app. The data also includes your app settings and the processing information necessary to generate code.

To save a session, in the **Diagnostic Feature Designer** app, on the **Feature Designer** tab, click **T Save Session**.

More About

Data Ensemble

A data ensemble is a collection of datasets, created by measuring or simulating a system under varying conditions. An ensemble can be implemented using independent datasets such as matrices or tables, or in a single collective dataset such as an ensemble table.

For more information on data ensembles and variables, see "Data Ensembles for Condition Monitoring and Predictive Maintenance".

Ensemble Member

Each dataset within an ensemble is a member. Members of an ensemble all contain the same variables. For example, if your ensemble contains data from a set of similar machines, the dataset corresponding to one of those machines is a member.

Ensemble Table

An ensemble table is an ensemble dataset formatted as a table. Each column of the table represents one variable. Each row of the table represents one ensemble member. For information on converting member matrices to an ensemble table, see "Prepare Matrix Data for Diagnostic Feature Designer".

Ensemble Datastore Object

Large ensembles can be implemented using an ensemble datastore object. These objects contain a list of the member files and information for interacting with them. For more information on ensemble datastore objects, see "Data Ensembles for Condition Monitoring and Predictive Maintenance".

Data Variable

Data variables make up the main content of the ensemble members, including measured data and derived data that you use for analysis and development of predictive maintenance algorithms. For example, you might represent accelerometer data as the data variable Vibration. Data variables can also include derived values, such as the mean value of a signal, or the frequency of the peak magnitude in a signal spectrum.

Independent Variable

Independent variables (IV) are the variables that identify or order the members in an ensemble, such as timestamps, number of operating hours, or machine identifiers. For example, Time is a common independent variable.

Condition Variable

Condition variables (CV) are variables that describe the fault condition or operating condition of the ensemble member. Condition variables can record the presence or absence of a fault state, or other

operating conditions such as ambient temperature. Frequently condition variables have specific possible values described by labels. For example, a condition variable named Health might have two states described by labels Healthy and Degraded. Condition variables can also be derived values, such as a single scalar value that encodes multiple fault and operating conditions.

Version History

Introduced in R2019a

See Also

Topics

"Identify Condition Indicators for Predictive Maintenance Algorithm Design" "Import and Visualize Ensemble Data in Diagnostic Feature Designer" "Process Data and Explore Features in Diagnostic Feature Designer" "Rank and Export Features in Diagnostic Feature Designer" "Broken Rotor Fault Detection in AC Induction Motors Using Vibration and Electrical Signals" "Prepare Matrix Data for Diagnostic Feature Designer" "Isolate a Shaft Fault Using Diagnostic Feature Designer" "Perform Prognostic Feature Ranking for a Degrading System Using Diagnostic Feature Designer" "Generate a MATLAB Function in Diagnostic Feature Designer" "Apply Generated MATLAB Function to Expanded Data Set" "Explore Ensemble Data and Compare Features Using Diagnostic Feature Designer" "Organize System Data for Diagnostic Feature Designer" "Interpret Feature Histograms in Diagnostic Feature Designer" "Import Data into Diagnostic Feature Designer" "Automatic Feature Extraction Using Generated MATLAB Code" "Anatomy of App-Generated MATLAB Code" "Data Ensembles for Condition Monitoring and Predictive Maintenance"

effectivefs

Effective sampling rate of a time vector

Syntax

```
[Fs,irregular] = effectivefs(T)
```

Description

effectivefs is a function used in code generated by **Diagnostic Feature Designer**.

[Fs,irregular] = effectivefs(T) checks the regularity of one-dimensional time array T and returns the best approximation Fs to the underlying sampling rate. Code that is generated by Diagnostic Feature Designer uses effectivefs when performing spectral processing and other computations.

Input Arguments

T — Time array

datetime array | duration array | numeric vector

Time array of sampling instants, expressed as a one-dimensional datetime array, a one-dimensional duration array, or a numeric vector.

Output Arguments

Fs — Effective sampling rate

numeric scalar

Effective sampling rate, returned as a numeric scalar.

- If T is a duration array, then Fs is in cycles per time unit of T.
- If T is a datetime array, then effectiveFs determines the best value for the time unit based on the data, and Fs is in cycles per time unit.
- If T is a numeric vector, then Fs is in cycles per second.

irregular — Irregularity indicator

logical

Irregularity indicator, returned as a logical.

- When irregular is true, the sampling instants in T are unevenly spaced. Fs represents the effective sampling rate of T.
- When irregular is false, the sampling instants in T are evenly spaced. Fs represents the true sampling rate of T.

Version History

Introduced in R2020a

See Also

datetime|duration|time2num

Topics

"Automatic Feature Extraction Using Generated MATLAB Code" "Anatomy of App-Generated MATLAB Code"

Estimate Approximate Entropy

Interactively estimate the approximate entropy of a uniformly sampled signal in the Live Editor

Description

The **Estimate Approximate Entropy** task lets you interactively estimate the approximate entropy of a uniformly sampled signal. The task automatically generates MATLAB code for your live script. For more information about Live Editor tasks generally, see "Add Interactive Tasks to a Live Script".

Approximate entropy is a regularity statistic that quantifies the unpredictability of fluctuations in a time series. A relatively higher value of approximate entropy reflects the likelihood that similar patterns of observations are not followed by additional similar observations.

Estimate Approximate Entropy approxEnt = Compute approximate entropy of signal X	• :	
Select signal		
Signal X •		
Specify approximate entropy parameters		
Embedding Dimension dim 🔻 Time Lag Iag 💌		
Radius 🖌 Auto 0.4882		
Approximate Entropy: 0.0013119		1
Visualize results		
✓ Output Display		
Υ		
0.0013	_	J

Open the Task

To add the **Estimate Approximate Entropy** task to a live script in the MATLAB Editor:

- On the Live Editor tab, select Task > Estimate Approximate Entropy.
- In a code block in your script, type a relevant keyword, such as approximate or approximate entropy. Select Estimate Approximate Entropy from the suggested command completions.

Examples

Estimate Approximate Entropy in the Live Editor

Use the **Estimate Approximate Entropy** task in the Live Editor to interactively estimate the approximate entropy of a uniformly sampled signal. Experiment with different values for lag,

embedding dimension and radius. The task automatically generates code reflecting your selections. Open this example to see a preconfigured script containing the **Estimate Approximate Entropy** task.

For this example, consider 'approxEntData.mat' which contains uniformly sampled signal X, embedding dimension dim, and the time delay lag.

load('approxEntData.mat','X','dim','lag')

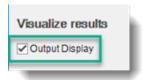
To approximate entropy of the signal X, open the **Estimate Approximate Entropy** task in the Live Editor. On the **Live Editor** tab, select **Task > Estimate Approximate Entropy**. In the task, select signal X.

Estimate Approx			
Select signal			
Signal	x •)	
Specify approximat	select	eters	
Embedding Dimension	X select	Time Lag	select 💌
Radius	Auto 0.4882		
_		Spe	cify embedding dimensio

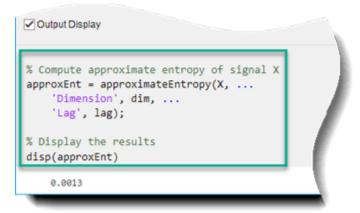
Select dim for the **Embedding Dimension** and lag for the **Time Lag** dropdown menu respectively. If you do not know the embedding dimension and the time lag for your signal, use the **Reconstruct Phase Space** task to compute the values.

Signal	X	•				
Specify approxima	ite entrop	oy param	eters			
Embedding Dimension	dim	•	Time Lag	lag	•	•
Radius	Auto	0.4882				-
			-	_		-

Evaluate whether the value of approximate entropy is affected drastically by changing the **Radius** field and observe the change in value in the Live Editor output. You can toggle displaying the output of the approximate entropy value in the Live Editor output using the **Output Display** option.



The task generates code in your live script. The generated code reflects the parameters and options you specify. To see the generated code, click 💌 at the bottom of the task parameter area. The task expands to display the generated code.



By default, the generated code uses approxEnt as the name of the output variable. To specify a different output variable name, enter a new name in the summary line at the top of the task. For instance, change the name to aEntropy.



The task updates the generated code to reflect the new variable name, and the new variable aEntropy appears in the MATLAB workspace.

Parameters

Select Signal

Signal — Uniformly sampled time-domain signal

array | timetable

Select a uniformly sampled time-domain signal in array or timetable format. If the signal has multiple columns, the **Estimate Approximate Entropy** task computes the approximate entropy by treating it as a multivariate signal. If the signal is a row vector, then the **Estimate Approximate Entropy** task treats it as a univariate signal.

Specify Approximate Entropy Parameters

Embedding Dimension — Number of dimensions of phase space vectors scalar | vector

Specify the number of dimensions of phase space vectors as a scalar or vector from the MATLAB workspace. When you specify the embedding dimension as a scalar, then every column of the uniformly sampled signal is computed using the same embedding dimension value.

If you do not know the value of embedding dimension for your signal, then you can compute it using the **Reconstruct Phase Space** task.

Time Lag — Time lag between successive phase vectors

scalar | vector

Specify time lag between successive phase vectors as a scalar or vector from the MATLAB workspace. When you specify the time lag as a scalar, then the **Estimate Approximate Entropy** task uses the same time delay value to estimate the value of approximate entropy for all the columns of the uniformly sampled signal. If you specify the embedding dimension as a vector, then specify the time lag also as a vector of the same length.

If you do not know the value of time lag for your signal, then you can compute it using the **Reconstruct Phase Space** task.

Radius — Similarity criterion

'Auto' (default) | scalar

Specify similarity criterion as a scalar. The similarity criterion, also called radius of similarity, is a tuning parameter that is used to identify a meaningful range in which fluctuations in data are to be considered similar.

Visualize Results

Output Display — Toggle result display in the Live Editor output on (default) | off

Toggle to display the value of approximate entropy in the Live Editor output.

Version History

Introduced in R2019b

See Also

Reconstruct Phase Space | correlationDimension | phaseSpaceReconstruction | lyapunovExponent | approximateEntropy

Topics

"Add Interactive Tasks to a Live Script"

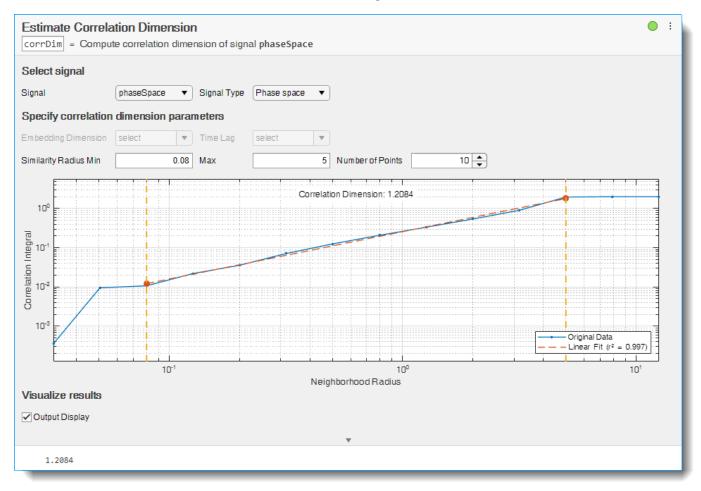
Estimate Correlation Dimension

Estimate the correlation dimension of a uniformly sampled signal in the Live Editor

Description

The **Estimate Correlation Dimension** task lets you interactively estimate the correlation dimension of a uniformly sampled signal. The task automatically generates MATLAB code for your live script. For more information about Live Editor tasks generally, see "Add Interactive Tasks to a Live Script".

Correlation dimension is the measure of dimensionality of the space occupied by a set of random points. Correlation dimension is estimated as the slope of the correlation integral versus the range of radius of similarity. Use correlation dimension as a characteristic measure to distinguish between deterministic chaos and random noise, to detect potential faults.



Open the Task

To add the **Estimate Correlation Dimension** task to a live script in the MATLAB Editor:

- On the **Live Editor** tab, select **Task > Estimate Correlation Dimension**.
- In a code block in your script, type a relevant keyword, such as correlation dimension or correlation dimension. Select Estimate Correlation Dimension from the suggested command completions.

Examples

Estimate Correlation Dimension in the Live Editor

Use the **Estimate Correlation Dimension** task in the Live Editor to interactively estimate the correlation dimension of a uniformly sampled signal. Experiment with different values for lag, embedding dimension, similarity radius and number of points to align the linear fit line with the original data plot. The task automatically generates code reflecting your selections. Open this example to see a preconfigured script containing the **Estimate Correlation Dimension** task.

For this example, consider 'corrDimData.mat' which contains reconstructed phase space signal phaseSpace.

load('corrDimData.mat','phaseSpace')

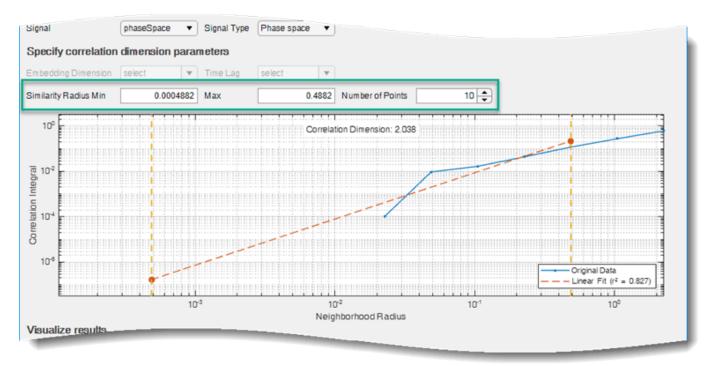
To estimate the correlation dimension of the signal phaseSpace, open the Estimate Correlation Dimension in the Live Editor. On the Live Editor tab, select Task > Estimate Correlation Dimension. In the task, select signal phaseSpace.

Estimate Correlation			ed signal	
Select signal				
Signal	select 💌	Signal Type	Time domain	Ŧ
Specify correlation	select	neters		
Embedding Dimension	phaseSpace	Time Lag	select	•
Similarity Radius Min	1	Max		5
-				-

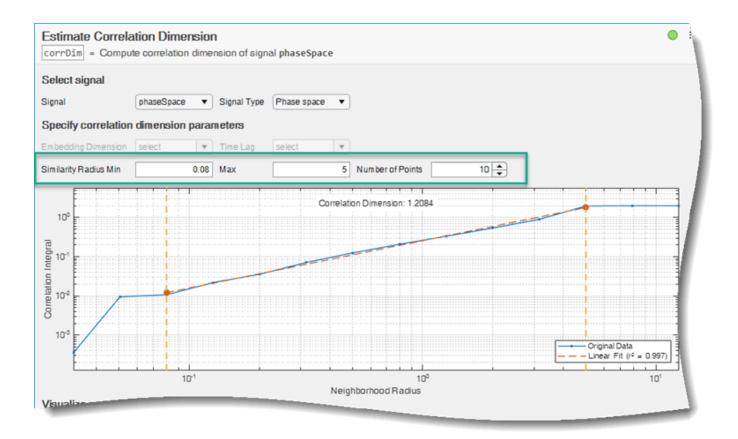
Since the selected signal is a phase space signal, select Phase space from the **Signal Type** dropdown menu.

Estimate Correla Compute correlation			e)
Select signal	phaseSpace V	Signal Type	Time domain 🔻	1
Specify correlation	dimension para	neters Time Lag	Time domain Phase space	
Similarity Radius Min	0.0004882	Max	0.4882	Number of Points
-				

The **Estimate Correlation Dimension** task creates the correlation dimension plot with default values for the similarity radius and the number of points.



If your linear fit line does not align with the original data line using the default similarity radius values, try different values in the **Similarity Radius Min**, **Similarity Radius Max** and **Number of Points** fields until the alignment is satisfactory. For this example, use the minimum value of 0.08 and maximum value of 5 for the best alignment. The default value of 10 points provides good alignment for the signal phaseSpace.



You can toggle displaying the output of the correlation dimension value in the Live Editor output using the **Output Display** option.



The task generates code in your live script. The generated code reflects the parameters and options you specify. To see the generated code, click at the bottom of the task parameter area. The task expands to display the generated code.

Output Display		
	0.08, 5,	
% Display the re disp(corrDim)	sults	
1.2084		

By default, the generated code uses corrDim as the name of the output variable. To specify a different output variable name, enter a new name in the summary line at the top of the task. For instance, change the name to cDimension.



The task updates the generated code to reflect the new variable name, and the new variable cDimension appears in the MATLAB workspace. The value of correlation dimension is directly proportional to the level of chaos in the system, that is, a higher value of cDimension represents a high level of chaotic complexity in the system.

"Reconstruct Phase Space and Estimate Condition Indicators Using Live Editor Tasks"

Parameters

Select Signal

Signal — Uniformly sampled time-domain signal

array | timetable

Select a uniformly sampled time-domain signal in array or timetable format from the MATLAB workspace. If the signal has multiple columns, the **Estimate Correlation Dimension** task computes the correlation dimension by treating it as a multivariate signal. If the signal is a row vector, then the **Estimate Correlation Dimension** task treats it as a univariate signal.

Signal Type — Type of selected signal

'Time Domain'|'Phase space'

Specify the type of the selected signal as either 'Time Domain' or 'Phase space'. If you specify the signal type as:

• 'Time Domain', then also specify the embedding dimension and time lag for your signal.

• 'Phase space', then the **Estimate Correlation Dimension** task automatically infers the embedding dimension and time lag using the phase space information.

Specify Correlation Dimension Parameters

Embedding Dimension — Number of dimensions of phase space vectors scalar | vector

Specify the number of dimensions of phase space vectors as a scalar or vector from the MATLAB workspace. When you specify the embedding dimension as a scalar, then the **Estimate Correlation Dimension** task uses the same embedding dimension value to estimate the value of correlation dimension for all the columns of the uniformly sampled signal.

The Embedding Dimension drop down is active only when you specify the signal type as 'Time Domain'. For phase space signals, the Estimate Correlation Dimension task automatically computes the embedding dimension from the phase space data.

If you do not know the value of embedding dimension for your signal, then you can compute it using the **Reconstruct Phase Space** task.

Time Lag — Time lag between successive phase vectors

scalar | vector

Specify time lag between successive phase vectors as a scalar or vector from the MATLAB workspace. When you specify the time lag as a scalar, then the **Estimate Correlation Dimension** task uses the same time delay value to estimate the value of correlation dimension for all the columns of the uniformly sampled signal. If you specify the embedding dimension as a vector, then specify the time lag also as a vector of the same length.

The Time Lag drop down is active only when you specify the signal type as 'Time Domain'. For phase space signals, the **Estimate Correlation Dimension** task automatically computes the time lag from the phase space data.

If you do not know the value of time lag for your signal, then you can compute it using the **Reconstruct Phase Space** task.

Similarity Radius Min — Minimum radius of similarity

max radius/1000 (default) | scalar

Specify the minimum radius of similarity to be used to compute the number of with-in range points for correlation dimension estimation. Try different values such that the linear fit line aligns with the original data line in the plot.

Similarity Radius Max — Maximum radius of similarity

0.2*sqrt(trace(cov(signal))) (default) | scalar

Specify the maximum radius of similarity to be used to compute the number of with-in range points for correlation dimension estimation. Try different values such that the linear fit line aligns with the original data line in the plot.

Number of Points — Number of points between the minimum and maximum radius 10 (default) | positive scalar integer

Specify the number of points between the maximum and minimum radius of similarity. Choose an appropriate number of points based on the resolution required to compute the correlation dimension.

Visualize Results

Output Display — Toggle result display in the Live Editor output on (default) | off

Toggle to display the value of correlation dimension in the Live Editor output.

Version History

Introduced in R2019b

See Also

Reconstruct Phase Space | correlationDimension | phaseSpaceReconstruction | lyapunovExponent | approximateEntropy

Topics

"Reconstruct Phase Space and Estimate Condition Indicators Using Live Editor Tasks" "Add Interactive Tasks to a Live Script"

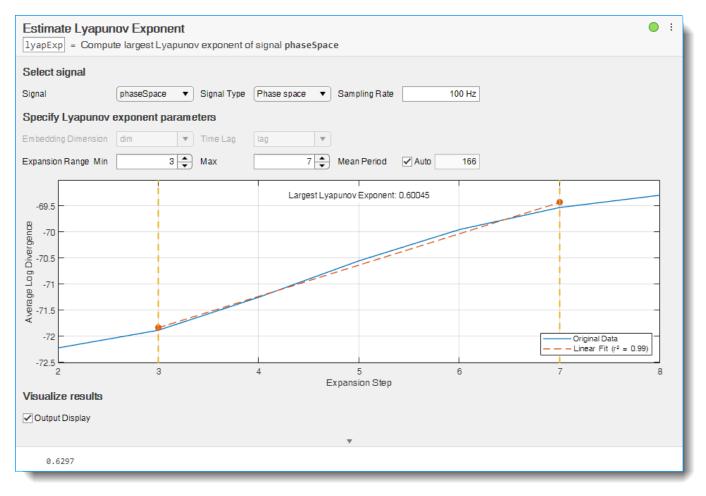
Estimate Lyapunov Exponent

Interactively estimate the Lyapunov exponent of a uniformly sampled signal in the Live Editor

Description

The **Estimate Lyapunov Exponent** task lets you interactively estimate the Lyapunov exponent of a uniformly sampled signal. The task automatically generates MATLAB code for your live script. For more information about Live Editor tasks generally, see "Add Interactive Tasks to a Live Script".

Use the Lyapunov exponent to characterize the rate of separation of infinitesimally close trajectories in phase space to distinguish different attractors. The Lyapunov exponent is useful in quantifying the level of chaos in a system, which in turn can be used to detect potential faults. A negative Lyapunov exponent indicates convergence, while a positive Lyapunov exponents indicates divergence and chaos.



Open the Task

To add the **Estimate Lyapunov Exponent** task to a live script in the MATLAB Editor:

- On the Live Editor tab, select Task > Estimate Lyapunov Exponent.
- In a code block in your script, type a relevant keyword, such as Lyapunov or Lyapunov exponent. Select Estimate Lyapunov Exponent from the suggested command completions.

Examples

Estimate Lyapunov Exponent in the Live Editor

Use the **Estimate Lyapunov Exponent** task in the Live Editor to interactively estimate the Lyapunov exponent of a uniformly sampled signal. Experiment with different values for lag, embedding dimension, expansion range and mean period to align the linear fit line with the original data plot. The task automatically generates code reflecting your selections. Open this example to see a preconfigured script containing the **Estimate Lyapunov Exponent** task.

For this example, consider 'lyapExpData.mat' which contains reconstructed phase space signal phaseSpace sampled at 100 Hz.

load('lyapExpData.mat', 'phaseSpace')

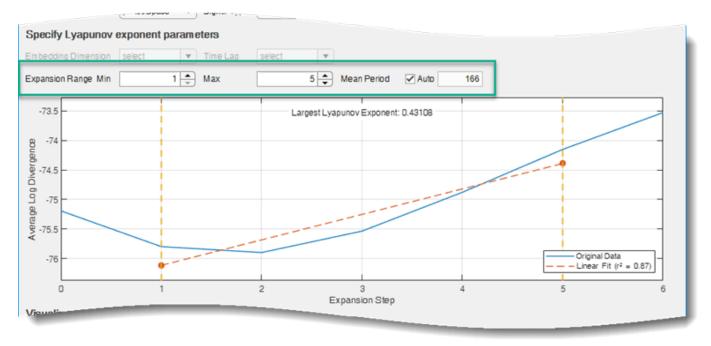
To estimate the Lyapunov exponent of the signal phaseSpace, open the **Estimate Lyapunov Exponent** in the Live Editor. On the **Live Editor** tab, select **Task > Estimate Lyapunov Exponent**. In the task, select signal phaseSpace.

Estimate Lyapun Compute largest Lyap		f a uniformly s	sampled signal	
Select signal				
Signal	select 🔹	Signal Type	Time domain	🔻 s
Specify Lyapunov		eters		
Embedding Dimension	phaseSpace	Time Lag	select	•
Expansion Range Min	1 🌻	Max	5	4
				н.
				Λ.

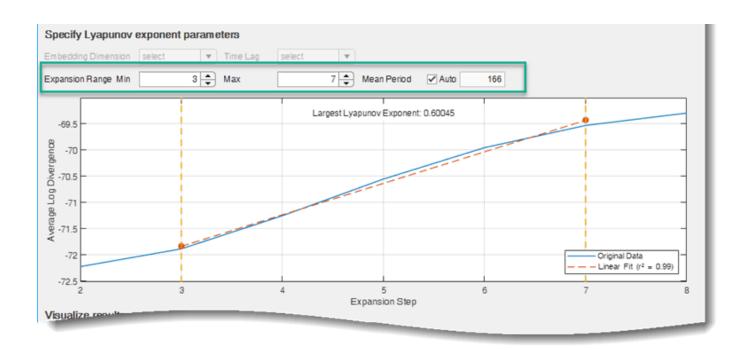
Since the selected signal is a phase space signal, select Phase space from the **Signal Type** dropdown menu. The signal was sampled at 100 Hz, hence specify this value in the **Sampling Rate** field.1

Estimate Lyapunov Exponent 1yapExp = Compute largest Lyapunov exponent of signal phaseSpace						
Select signal						
Signal	phaseSpace •	Signal Type	Phase space	Sampling Rate	100 Hz	
Specify Lyapunov	v exponent paran	neters		v		

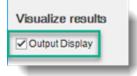
The **Estimate Lyapunov Exponent** task automatically computes the embedding dimension and lag from the phase space data and creates the Lyapunov exponent plot with default values for expansion range and mean period.



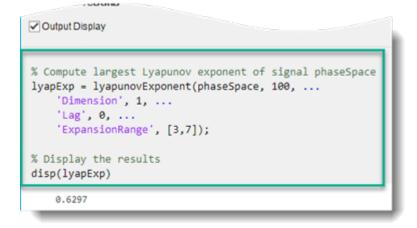
If your linear fit line does not align with the original data line using the default expansion range values, try different values in the **Expansion Range Min**, **Expansion Range Max** and **Mean Period** fields until the alignment is satisfactory. For this example, use the minimum value of 3 and maximum value of 7 for the best alignment. The default mean period value of 166 provides good alignment for the signal phaseSpace.



You can toggle displaying the output of the Lyapunov exponent value in the Live Editor output using the **Output Display** option.



The task generates code in your live script. The generated code reflects the parameters and options you specify. To see the generated code, click 🔹 at the bottom of the task parameter area. The task expands to display the generated code.



By default, the generated code uses lyapExp as the name of the output variable. To specify a different output variable name, enter a new name in the summary line at the top of the task. For instance, change the name to lExponent.

	Lyapunov Exponent
lExponent	= Compute largest Lyapunov exponent of signal phaseSpace

The task updates the generated code to reflect the new variable name, and the new variable lExponent appears in the MATLAB workspace. A negative Lyapunov exponent indicates convergence, while positive Lyapunov exponents demonstrate divergence and chaos. The magnitude of lExponent is an indicator of the rate of convergence or divergence of the infinitesimally close trajectories.

"Reconstruct Phase Space and Estimate Condition Indicators Using Live Editor Tasks"

Parameters

Select Signal

Signal — Uniformly sampled time-domain signal

array | timetable

Select a uniformly sampled time-domain signal in array or timetable format. If the signal has multiple columns, the **Estimate Lyapunov Exponent** task computes the Lyapunov exponent by treating it as a multivariate signal. If the signal is a row vector, then the **Estimate Lyapunov Exponent** task treats it as a univariate signal.

Signal Type — Type of selected signal

'Time Domain'|'Phase space'

Specify the type of the selected signal as either 'Time Domain' or 'Phase space'. If you specify the signal type as:

- 'Time Domain', then also specify the embedding dimension and time lag for your signal.
- 'Phase space', then the **Estimate Correlation Dimension** task automatically computes the embedding dimension and time lag using the phase space information.

Sampling Rate — Sampling frequency of the data set

 2π (default) | scalar

Specify the sampling frequency of the data set as a scalar. The **Estimate Lyapunov Exponent** task uses a value of 2π or 6.283 Hz by default. When the signal data is in a timetable, the **Estimate Lyapunov Exponent** task infers the sampling rate from the data set.

Specify Lyapunov Exponent Parameters

Embedding Dimension — Number of dimensions of phase space vectors scalar | vector

Specify the number of dimensions of phase space vectors as a scalar or vector from the MATLAB workspace. When you specify the embedding dimension as a scalar, then the **Estimate Lyapunov**

Exponent task uses the same embedding dimension value to estimate the value of Lyapunov exponent for all the columns of the uniformly sampled signal.

The Embedding Dimension drop down is active only when you specify the signal type as 'Time Domain'. For phase space signals, the Estimate Lyapunov Exponent task automatically computes the embedding dimension from the phase space data.

If you do not know the value of embedding dimension for your signal, then you can compute it using the **Reconstruct Phase Space** task.

Time Lag — Time lag between successive phase vectors

scalar | vector

Specify time lag between successive phase vectors as a scalar or vector from the MATLAB workspace. When you specify the time lag as a scalar, then the **Estimate Lyapunov Exponent** task uses the same time delay value to estimate the value of Lyapunov exponent for all the columns of the uniformly sampled signal. If you specify the embedding dimension as a vector, then specify the time lag also as a vector of the same length.

The Time Lag drop down is active only when you specify the signal type as 'Time Domain'. For phase space signals, the **Estimate Lyapunov Exponent** task automatically computes the time lag from the phase space data.

If you do not know the value of time lag for your signal, then you can compute it using the **Reconstruct Phase Space** task.

Expansion Range Min — Minimum expansion step value

1 (default) | positive scalar integer

Specify the minimum expansion step value used to compute the expansion rate to estimate the Lyapunov exponent. Try different values such that the linear fit line aligns with the original data line in the plot.

Expansion Range Max — Maximum expansion step value

5 (default) | positive scalar integer

Specify the maximum expansion step value used to compute the expansion rate to estimate the Lyapunov exponent. Try different values such that the linear fit line aligns with the original data line in the plot.

Mean Period — Threshold value for nearest neighbor computation

ceil(fs/max(meanfreq(signal,sampling rate))) (default) | positive scalar integer

Specify the threshold value to compute the nearest neighbor i* for a point i to estimate the largest Lyapunov exponent. For more information, see lyapunovExponent.

Visualize Results

Output Display — Toggle result display in the Live Editor output

on (default) | off

Toggle to display the value of Lyapunov exponent in the Live Editor output.

Version History

Introduced in R2019b

See Also

Reconstruct Phase Space | correlationDimension | phaseSpaceReconstruction | lyapunovExponent | approximateEntropy

Topics

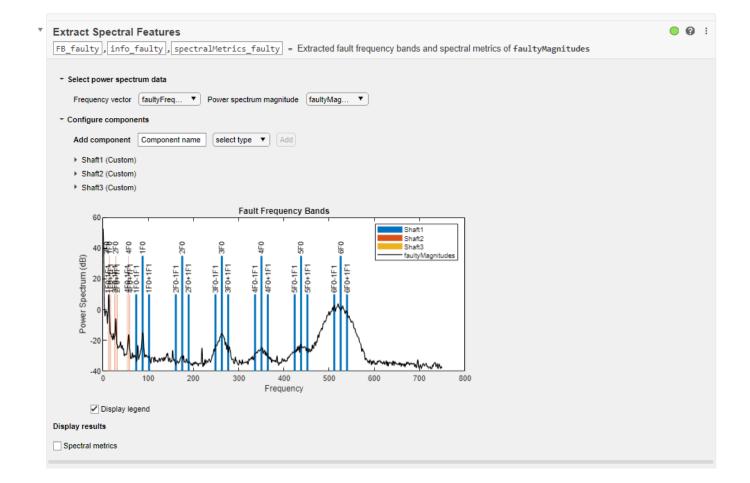
"Reconstruct Phase Space and Estimate Condition Indicators Using Live Editor Tasks" "Add Interactive Tasks to a Live Script"

Extract Spectral Features

Interactively extract spectral fault band metrics in the Live Editor

Description

The **Extract Spectral Features** task lets you interactively extract spectral fault band metrics. The task helps with analyzing and understanding spectral data. Using a comprehensive interface, you can add components to represent various bearings, gear meshes, or other parts of your hardware setup. As you set the physical parameters of these components, the **Extract Spectral Features** Live Editor task plots fault frequency bands at the characteristic frequencies of the components. You can overlay power spectrum data on the fault band plot to associate various peaks in the data with the components' characteristic frequencies. These correlations can make fault detection and fault isolation easier, as changes in the power spectrum data can easily be traced back to the physical components causing them. In addition to a plot of the characteristic frequencies and the power spectrum data, the task generates spectral metrics of the data within each characteristic frequency band. The output metrics table, which contains the peak amplitude, peak frequency, and band power of each band, aids in characterizing potential mechanical faults. The task automatically generates MATLAB code for your live script. For more information about Live Editor tasks in general, see "Add Interactive Tasks to a Live Script".



Open the Task

To add the Extract Spectral Features task to a live script in the MATLAB Editor:

- On the Live Editor tab, select Task > Extract Spectral Features.
- In a code block in your script, type a relevant keyword, such as fault bands or metrics. Select Extract Spectral Features from the suggested command completions.

Parameters

Select Power Spectrum Data

Frequency vector — Frequencies corresponding to power spectrum data vector

Select a vector of frequencies from the MATLAB workspace that correspond to your power spectrum data.

Power spectrum magnitude — Power spectrum magnitude data

vector

Select a vector containing the power spectrum magnitudes from the MATLAB workspace.

Configure Components

Add component — Bearing, gear mesh, or custom hardware representation 'Bearing' | 'Gear mesh' | 'Custom'

Choose between adding a bearing, gear mesh, or custom component. You can name your component and then click the **Add** button. You can set the physical characteristics of these components using their corresponding parameters. The **Extract Spectral Features** Live Editor task plots fault frequency bands at the characteristic frequencies of the components.

Bearing Component Parameters

Enable component — Toggle to enable or disable component for spectral metrics computation

on (default) | off

You can toggle this option to enable or disable the component from being included in the spectral metrics computation. Disabling the component also removes its fault bands from the plot. Use the **Delete** button to permanently remove a component.

Number of balls — Number of balls or rollers in bearing

10 (default) | positive integer

Specify the number of rolling elements in the bearing as a positive integer.

Pitch diameter — Pitch diameter of bearing

35 (default) | positive scalar

Specify the pitch diameter of the bearing as a positive scalar. The pitch diameter is the diameter of the circle that the center of the ball or roller travels during the bearing rotation.

Rotational speed — Rotational speed of shaft or inner race of bearing

60 (default) | positive scalar

Specify the rotational speed of the shaft or inner race of the bearing as a positive scalar. The rotational speed is the fundamental frequency around which the **Extract Spectral Features** live task generates the fault frequency bands. The units must be consistent with the unit of the frequency vector.

Contact angle — Bearing contact angle

0 (default) | non-negative scalar

Specify the contact angle in degrees between a plane perpendicular to the ball or roller axis and the line joining the two raceways.

Ball diameter — Diameter of ball or roller

10 (default) | positive scalar

Specify the diameter of the ball or roller in the bearing as a positive scalar.

Harmonics — Harmonics of fundamental frequency

1 (default) | vector of positive integers

Specify the harmonics of the fundamental frequency to be included in the plot and in the spectral metrics computation.

Sidebands — Sidebands around fundamental frequency and its harmonics to be included

0 (default) | vector of nonnegative integers

Specify the sidebands around the fundamental frequency and its harmonics to be included in the plot and in the spectral metrics computation.

Domain — Units of fault band frequencies

'frequency' (default) | 'order'

Specify the units of the fault band frequencies as either 'frequency' or 'order'. Select:

- 'frequency' if you have the fault bands in the same units as the Rotational speed.
- 'order' if you have the fault bands as a number of rotations relative to the inner race rotation **Rotational speed**.

Band width — Width of frequency bands centered at nominal fault frequencies

auto (default) | positive scalar

Specify the width of the frequency bands centered at the nominal fault frequencies as a positive scalar. Uncheck the **Auto** option to specify the width value manually.

Gear Mesh Component Parameters

Enable component — Toggle to enable or disable component for spectral metrics computation

on (default) | off

You can toggle this option to enable or disable the component from being included in the spectral metrics computation. Disabling the component also removes its fault bands from the plot. Use the **Delete** button to permanently remove a component.

Input gear teeth — Number of teeth on input gear

10 (default) | positive integer

Specify the number of teeth on the input gear as a positive integer.

Output gear teeth — Number of teeth on output gear

40 (default) | positive integer

Specify the number of teeth on the output gear as a positive integer.

Rotational speed — Rotational speed of input gear

60 (default) | positive scalar

Specify the rotational speed of the input gear as a positive scalar. The rotational speed is the fundamental frequency around which the **Extract Spectral Features** live task generates the fault frequency bands. The units must be consistent with the unit of the frequency vector.

Harmonics — Harmonics of fundamental frequency to be included

1 (default) | vector of positive integers

Specify the harmonics of the fundamental frequency to be included in the plot and in the spectral metrics computation.

Sidebands — Sidebands around fundamental frequency and its harmonics to be included 0 (default) | vector of nonnegative integers

1-71

Specify the sidebands around the fundamental frequency and its harmonics to be included in the plot and in the spectral metrics computation.

Domain — Units of fault band frequencies

'frequency' (default) | 'order'

Specify the units of the fault band frequencies as either 'frequency' or 'order'. Select:

- 'frequency' if you have the fault bands in the same units as the Rotational speed.
- 'order' if you have the fault bands as a number of rotations relative to the Rotational speed.

Band width — Width of frequency bands centered at nominal fault frequencies

auto (default) | positive scalar

Specify the width of the frequency bands centered at the nominal fault frequencies as a positive scalar. Uncheck the **Auto** option to specify the width value manually.

Custom Component Parameters

Enable component — Toggle to enable or disable component for spectral metrics computation

on (default) | off

You can toggle this option to enable or disable the component from being included in the spectral metrics computation. Disabling the component also removes its fault bands from the plot. Use the **Delete** button to permanently remove a component.

Frequency — Fundamental frequency of interest

60 (default) | positive scalar

Specify the fundamental frequency of interest as a positive scalar. The **Extract Spectral Features** live task constructs the fault frequency bands around the fundamental frequency. For instance, to construct fault bands for a faulty induction motor, the mains frequency of 60 Hz is the fundamental frequency of interest. Similarly, to generate fault bands for a faulty gear train, the input shaft frequency is the fundamental frequency.

Harmonics — Harmonics of fundamental frequency to be included

1 (default) | vector of positive integers

Specify the harmonics of the fundamental frequency to be included in the plot and in the spectral metrics computation.

Sidebands — Sidebands around fundamental frequency and its harmonics to be included 0 (default) | vector of nonnegative integers

Specify the sidebands around the fundamental frequency and its harmonics to be included in the plot and in the spectral metrics computation.

Separation type — Type of separation between successive sidebands

'additive' (default) | 'multiplicative'

Specify the type of separation between successive sidebands as either 'additive' or 'multiplicative'. Select:

'additive', to set the separation between successive sidebands to a value of 0.1 times the F1 frequency value, where F1 is the distance of the first sideband from the fundamental frequency.

• 'multiplicative', to set the separation between successive sidebands proportional to both the harmonic order and the sideband value.

Separation — Separation value between successive sidebands

Auto (default) | positive scalar

Specify the separation value between successive sidebands as a positive scalar. Uncheck the **Auto** option to specify the separation value manually.

Band width — Width of frequency bands centered at nominal fault frequencies

auto (default) | positive scalar

Specify the width of the frequency bands centered at the nominal fault frequencies as a positive scalar. Uncheck the **Auto** option to specify the width value manually.

Folding — Toggle to specify whether negative nominal fault frequencies are folded about frequency origin

off (default) | on

Toggle this option to specify whether negative nominal fault frequencies are folded about the frequency origin. If you turn **Folding** on, then the **Extract Spectral Features** live task folds the negative nominal fault frequencies about the frequency origin by taking their absolute values such that the folded fault bands always fall in the positive frequency intervals. The folded fault bands are computed as $\left[\max\left(0, |F| - \frac{W}{2}\right), |F| + \frac{W}{2}\right]$, where W is the **Band width** and F is the **Frequency**.

Display Results

Spectral metrics — Toggle to enable or disable display of spectral metrics off (default) | on

Toggle this option to enable or disable the display of spectral metrics. When the option is checked, then the **Extract Spectral Features** live task displays the metrics as a 1-by-N table, where N = 3*size((F+S), 1)+1. That is, it displays three metrics per frequency range and the total band power over the frequency range.

The live task returns the following spectral metrics:

- Peak Amplitude Peak amplitude value for each specified frequency range.
- Peak Frequency Peak frequency value for each specified frequency range.
- Band Power Average power of each specified frequency range. For more information on band power, see bandpower.
- Total Band Power Sum of individual band powers for the set of specified frequency ranges.

Version History

Introduced in R2021a

See Also

faultBands | gearMeshFaultBands | bearingFaultBands | faultBandMetrics

Topics "Analyze Gear Train Data and Extract Spectral Features Using Live Editor Tasks"

faultBandMetrics

Spectral metrics for the specified fault frequency bands of the power spectral density (PSD)

Syntax

Description

spectralMetrics = faultBandMetrics(psd,freqGrid,FB)returns a set of spectral metrics
spectralMetrics for the power spectral density (PSD) data psd defined at the frequencies
specified in freqGrid for each fault frequency range in FB.

The output **spectralMetrics** includes peak amplitude, peak frequency, and band powers for each frequency range specified in **FB** along with the total band power across all frequency bands.

spectralMetrics = faultBandMetrics(X,FB) returns a set of spectral metrics
spectralMetrics for the PSD and frequency grid data specified in the cell array X.
faultBandMetrics assumes that the last column of data in each cell of X contains the frequency
grid while the first column contains PSD data. If the data is not in the same order, then use the
'SpectrumColumn' and 'FrequencyColumn' name-value pair arguments to specify the column
numbers or names of the PSD data and the frequency grid, respectively. The output
spectralMetrics has as many rows as the length of cell array X.

spectralMetrics = faultBandMetrics(T,FB) returns a set of spectral metrics
spectralMetrics for the PSD and frequency grid data specified in the dataset T.

T can be a table/timetable or an ensemble, where a member variable of matrices or tables should contain the PSD data corresponding to one experiment. The last column of data in the member variable should contain the frequency grid and the first column should contain the PSD data.

If T is not in the same order, then use the 'SpectrumColumn' and 'FrequencyColumn' name-value pair arguments to specify the column numbers or names of the PSD data and the frequency grid, respectively. The output spectralMetrics has as many rows as the number of rows in dataset T.

spectralMetrics = faultBandMetrics(____,Name,Value) allows you to specify additional
parameters using one or more name-value pair arguments.

[spectralMetrics,info] = faultBandMetrics(____) also returns a structure info with
additional information about the table or fileEnsembleDatastore object variables used to
compute spectralMetrics.

Examples

Frequency Bands and Spectral Metrics of Gear Train

For this example, consider a simple gear set with an 8-toothed pinion on the input shaft meshing with a 42-toothed spur gear on the output shaft. Assume that the input shaft is driven at 20 Hz. The dataset motorSignal.mat contains vibration data for the gear mesh sampled at 1500 Hz.

First, construct the gear mesh frequency bands using the physical characteristics of the gear set. Construct the frequency bands with the first 3 sidebands.

```
Ni = 8;
No = 42;
FR = 20;
FB = gearMeshFaultBands(FR,Ni,No,'Sidebands',1:3)
FB = 15 \times 2
   19.0000
             21.0000
    2.8095
             4.8095
   79.0000
           81.0000
   99.0000 101.0000
  119.0000 121.0000
  139.0000 141.0000
  179.0000 181.0000
  199.0000 201.0000
  219.0000 221.0000
  147.5714 149.5714
```

FB is a 15x2 array which includes the primary frequencies and their sidebands.

Load the vibration data and compute PSD and frequency grid using pspectrum. Use a frequency resolution of 0.5.

```
load('motorSignal.mat','C');
fs = 1500;
[psd,freqGrid] = pspectrum(C,fs,'FrequencyResolution',0.5);
```

Now, use the frequency bands and PSD data to compute the spectral metrics.

```
spectralMetrics = faultBandMetrics(psd,freqGrid,FB)
```

spectralMetrics=1×46 PeakAmplitude1	<i>table</i> PeakFrequency1	BandPower1	PeakAmplitude2	PeakFrequency2	BandPo
0.0054125	19	0.0051216	0.55167	4.25	0.4184

spectralMetrics is a 1x46 table with peak amplitude, peak frequency and band power calculated for each frequency range in FB. The last column in spectralMetrics is the total band power, computed across all 15 frequencies in FB.

Frequency Bands and Spectral Metrics of Ball Bearing

For this example, consider a ball bearing with a pitch diameter of 12 cm with 10 rolling elements. Each rolling element has a diameter of 0.5 cm. The outer race remains stationary as the inner race is driven at 25 Hz. The contact angle of the ball is 0 degrees. The dataset bearingData.mat contains power spectral density (PSD) and its respective frequency data for the bearing vibration signal in a table.

First, construct the bearing frequency bands including the first 3 sidebands using the physical characteristics of the ball bearing.

```
FR = 25;
\mathsf{NB} = 10;
DB = 0.5;
DP = 12;
beta = 0;
FB = bearingFaultBands(FR,NB,DB,DP,beta,'Sidebands',1:3)
FB = 14 \times 2
  118.5417 121.0417
            56.4583
   53,9583
            81.4583
   78.9583
  103.9583 106.4583
  153.9583 156.4583
  178.9583 181.4583
  203.9583 206.4583
  262.2917
            264.7917
  274.2708
            276.7708
  286.2500 288.7500
```

FB is a 14x2 array which includes the primary frequencies and their sidebands.

Load the PSD data. bearingData.mat contains a table X where PSD is contained in the first column and the frequency grid is in the second column, as cell arrays respectively.

load('bearingData.mat','X')
X
X=1×2 table
Var1 Var2

{12001x1 double} {12001x1 double}

Compute the spectral metrics using the PSD data in table X and the frequency bands in FB.

spectralMetrics = faultBandMetrics(X,FB)

spectralMetrics=1×43 PeakAmplitude1	<i>table</i> PeakFrequency1	BandPower1	PeakAmplitude2	PeakFrequency2	BandPo
121	121	314.43	56.438	56.438	144.9

spectralMetrics is a 1x43 table with peak amplitude, peak frequency and band power calculated for each frequency range in FB. The last column in spectralMetrics is the total band power, computed across all 14 frequencies in FB.

Compute Fault Band Metrics from Ensemble Datastore

Consider psdData.zip, a collection of 4 data sets where each file contains separate tables for the tachometer, vibration, and power spectrum data of a bearing. It also contains the read file for the ensemble hReadData.m.

Each dataset contains a table spectrum with 4 columns, where the first column F contains the frequency grid data, and the other three columns named Pxx, Pyy and Pzz contain spectral data.

Extract the compressed files, read the data in the table, and create a fileEnsembleDatastore object using the table data. For more information on creating a file ensemble datastore, see fileEnsembleDatastore.

```
unzip psdData.zip;
ens = fileEnsembleDatastore(pwd,'.mat');
% Make sure that the function for reading data is on path
addpath(fullfile(matlabroot,'examples','predmaint','main'))
ens.ReadFcn = @hReadData;
ens.DataVariables = {'tach','vibration','spectrum'};
ens.SelectedVariables = ens.DataVariables;
```

Assuming fault bands FB, compute the spectral metrics. Specify the spectral column, data variable and frequency columns to be used.

```
FB = [10, 20; 40, 50; 60, 70]
FB = 3 \times 2
    10
           20
    40
           50
    60
           70
[spectralMetrics, info] = faultBandMetrics(ens, FB, ...
     'SpectrumColumn', 'Pxx', ...
    'FrequencyColumn', 'F', ....
    'DataVariable','spectrum');
size(spectralMetrics)
ans = 1 \times 2
     4
           10
```

The output table **spectralMetrics** contains 4 rows of metrics where each row corresponds to one data set.

info

```
info = struct with fields:
    SpectrumColumn: 'Pxx'
    FrequencyColumn: 'F'
    DataVariable: 'spectrum'
```

The structure info contains information about the data variable, frequency column and spectrum column used to compute the metrics.

rmpath(fullfile(matlabroot,'examples','predmaint','main')) % Reset path

Input Arguments

psd — Power spectral density data

vector | array

Power spectral density (PSD) data, specified as a vector or array. When psd is

- A vector, then faultBandMetrics converts it to a column vector and treats psd as a single channel.
- An array, then specify the PSD data column to be used with the 'SpectrumColumn' name-value pair.faultBandMetrics computes spectral metrics only for the PSD data column you specify.

For more information on computing PSD, see pspectrum.

freqGrid — Frequency grid data

vector

Frequency grid data corresponding to psd, specified as a vector. For more information on computing spectrum frequencies, see pspectrum.

FB — Fault frequency bands

Nx2 array

Fault frequency bands, specified as an Nx2 array, where N is the number of fault frequencies. The frequency bands specified in FB must be contained within the range of the frequency grid freqGrid. Also, the frequency units of the values in FB and the vector freqGrid must be the same.

X — **PSD** and frequency grid dataset

cell array of matrices | cell array of tables

PSD and frequency grid dataset, specified as a cell array of matrices or tables, where each cell contains the PSD data corresponding to one experiment. faultBandMetrics assumes that the last column of data in each cell contains the frequency grid while the first column contains PSD data. If the data is not in the same order, then use the 'SpectrumColumn' and 'FrequencyColumn' name-value pair arguments to specify the column numbers or names of the PSD data and the frequency grid, respectively.

T – PSD and frequency grid dataset

timetable | table of tables/timetables | fileEnsembleDatastore object

PSD and frequency grid dataset, specified as a timetable, table of tables/timetables or a fileEnsembleDatastore object where each member variable contains the PSD data corresponding to one experiment. faultBandMetrics assumes that the last column of data in the member variable of T contains the frequency grid while the first column contains PSD data. If T is not in the same order, then use the 'SpectrumColumn' and 'FrequencyColumn' name-value pair arguments to specify the column numbers or names of the PSD data and the frequency grid, respectively.

Name-Value Pair Arguments

Specify optional pairs of arguments as Name1=Value1, ..., NameN=ValueN, where Name is the argument name and Value is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: ..., 'SpectrumColumn', 'Var1'

SpectrumColumn — PSD data column to be used

first column of dataset (default) | integer | string

PSD data column to be used, specified as the comma-separated pair consisting of 'SpectrumColumn' and an integer or a string. faultBandMetrics uses the first column of data by default. If the PSD data is not the first column of your cell array X or dataset T, use 'SpectrumColumn' to specify the column numbers or names of the PSD data column.

When you specify 'DataVariable', you must specify 'SpectrumColumn' as a column of data in it.

When your dataset is in a cell array of matrices, you can use the values 'Var1,'Var2',... to refer to the spectrum data columns.

FrequencyColumn — Frequency grid data column to be used

last column of dataset (default) | integer | string

Frequency grid data column to be used, specified as the comma-separated pair consisting of 'FrequencyColumn' and an integer or string. faultBandMetrics uses the last column of data by default. If the frequency grid data is not the last column of your cell array X or dataset T, use 'FrequencyColumn' to specify the column numbers or names of the frequency grid data column.

When your dataset is in a cell array of matrices, you can use the values 'Var1', 'Var2',... to refer to the spectrum data columns.

DataVariable — Data variable containing PSD and frequency grid data

'Var1' (default) | string

Data variable containing PSD and frequency grid data, specified as the comma-separated pair consisting of 'DataVariable' and a string. Use 'DataVariable' to specify the data variable containing both PSD and frequency grid data when the input dataset is a cell array of tables, a table of tables, tables/timetables of matrices, or a fileEnsembleDatastore object. 'DataVariable' must be valid table variable name.

Output Arguments

spectralMetrics — Spectral metrics

table

Spectral metrics, returned as an n-by-m table, where

- n is the number of rows when dataset is a cell array X, or the number of members (rows) when the data is in a table or an ensemble T
- m = 3*size(FB, 1)+1, that is three metrics per frequency range in FB and the total band power over the frequency range.

faultBandMetrics returns the following spectral metrics for each frequency range in FB:

- Peak Amplitude Peak amplitude value for each frequency range in FB.
- Peak Frequency Peak frequency value for each frequency range in FB.
- Band Power Average power of each frequency range in FB. For more information on band power, see bandpower.
- Total Band Power Sum of individual band powers for the set of frequency ranges in FB.

info — Data assignment information

structure

Data assignment information, returned as a structure with the following fields:

- DataVariable Data variable being used from X or T
- FrequencyColumn Frequency grid data column name
- SpectrumColumn PSD data column name

Version History

Introduced in R2019b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® CoderTM.

Usage notes and limitations:

• Data stored in fileEnsembleDatastore and workspaceEnsemble objects, as well as data in the form of a tall array are not supported.

See Also

bandpower | pspectrum | bearingFaultBands | faultBands | gearMeshFaultBands

Topics

"Motor Current Signature Analysis for Gear Train Fault Detection"

faultBands

Generate fault frequency bands for spectral feature extraction

Syntax

```
FB = faultBands(F0,N0)
FB = faultBands(F0,N0,F1,N1)
    ____ = faultBands(____,Name,Value)
[FB,info] = faultBands(____)
```

faultBands(____)

Description

FB = faultBands(F0, N0) generates fault frequency bands FB, using the fundamental frequency of interest F0 and the array of harmonics N0. For instance, to construct fault bands for an induction motor, the mains frequency of 60 Hz is the fundamental frequency of interest.

FB = faultBands(F0, N0, F1, N1) constructs fault frequency bands FB, using the distance of the first sideband F1 from the fundamental frequency F0. N1 is the array of the sidebands around F0. If F1 is not specified, then faultBands sets F1 to 10 percent of F0 by default. N1 is equivalent to the 'Sidebands' name-value pair. You can use the 'Type' name-value pair to specify separation between successive sidebands.

____ = faultBands(____,Name,Value) allows you to specify additional parameters using one or more name-value pair arguments.

[FB, info] = faultBands(____) also returns the structure info containing information about the generated fault frequency bands FB.

faultBands (_____) with no output arguments plots a bar chart of the generated fault frequency bands FB.

Examples

Frequency Bands of Electrical Mains Supply

For this example, generate frequency bands for analyzing the signal components around the first 5 harmonics of the mains supply frequency.

With the fundamental frequency of 60 Hz, the frequency of the alternating current in the mains power supply, use faultBands to generate the first 5 harmonics of the mains supply.

F0 = 60; N0 = 1:5; FB = faultBands(F0,N0) FB = 5×2

58.5000	61.5000
118.5000	121.5000
178.5000	181.5000
238.5000	241.5000
298.5000	301.5000

FB is returned as a 5x2 array with default frequency band width of 5% of F0 which is 3 Hz. The first column in FB contains the values of $F - \frac{W}{2}$, while the second column contains all the values of $F + \frac{W}{2}$ for each harmonic.

Frequency Bands of Faulty Induction Motor

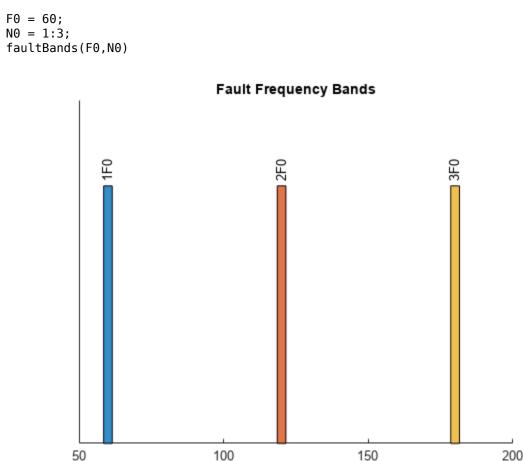
For this example, consider an induction motor with broken rotor bars. Under normal operation with load, the rotor speed always lags the speed of the magnetic field allowing the rotor bars to cut magnetic lines of force and produce useful torque. This difference is called slip. Considering a slip value of 0.03 in the system with broken rotors, construct frequency bands for sideband components around the fundamental frequency of 60 Hz.

```
F0 = 60;
N0 = 1:2;
slip = 0.03;
F1 = 2*slip*F0;
N1 = 1:3;
[FB,info] = faultBands(F0,N0,F1,N1)
FB = 12 \times 2
   47.7000
            50.7000
   51,3000
           54.3000
           57.9000
   54.9000
   62.1000
           65.1000
   65.7000
           68.7000
  69.3000
           72.3000
  107.7000 110.7000
  111.3000 114.3000
  114.9000 117.9000
  122.1000 125.1000
info = struct with fields:
          Centers: [49.2000 52.8000 56.4000 63.6000 67.2000 70.8000 ... ]
           Labels: ["1F0-3F1" "1F0-2F1"
                                              "1F0-1F1" ... ]
   HarmonicGroups: [1 1 1 1 1 1 2 2 2 2 2 2]
```

Visualize Frequency Bands and Harmonics of the Electrical Mains Supply

Construct frequency bands for analyzing the signal components around the first three harmonics of the electrical mains supply frequency.

With the fundamental frequency of 60 Hz, the alternating current in the mains power supply, use faultBands to visualize the first 3 harmonics of the mains supply.



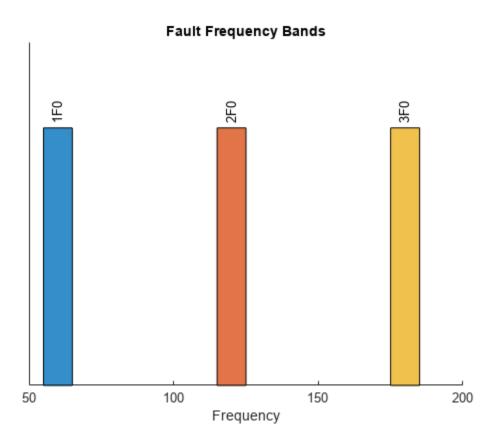
From the plot, observe the following:

- The fundamental frequency, which is also the first harmonic, 1F0 at 60 Hz
- The second harmonic, **2F0** at 120 Hz
- The third harmonic, **3F0** at 180 Hz

To better capture the expected variations of the actual system signals around the nominal fault frequencies, set the widths of each band to 10 Hz.

Frequency

faultBands(F0,N0,'Width',10)

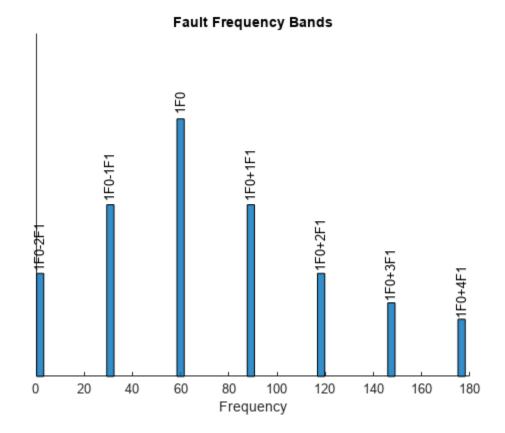


Folding Negative Fault Frequencies

For this example, consider an induction motor with static and dynamic rotor eccentricities. Construct and visualize the frequency bands for the 4 sideband components of an induction motor with 4 pole pairs around the fundamental frequency due to the rotor eccentricities.

```
F0 = 60;
N0 = 1;
slip = 0.029;
polePairs = 4;
F1 = 2*F0*(1-slip)/polePairs
F1 = 29.1300
N1 = 0:4;
faultBands(F0,N0,F1,N1)
```

Warning: Truncated or removed negative fault frequency bands.



To avoid truncating negative fault frequency bands, set 'Folding' to true to fold them onto the positive frequency axis.

faultBands(F0,N0,F1,N1, 'Folding',true)

Fault Frequency Bands 1F0 1F0+1F1 È C IF0+2F1 F0+4F 0 20 40 60 80 100 120 140 160 180 Frequency

Observe that the sideband frequencies 1F0-3F1 and 1F0-4F1 are now visible on the positive axis.

Input Arguments

F0 — Fundamental frequency of interest

positive scalar

Fundamental frequency of interest, specified as a positive scalar. faultBands constructs the fault frequency bands around the fundamental frequency F0. For instance, to construct fault bands for a faulty induction motor, the mains frequency of 60 Hz is the fundamental frequency of interest. Similarly, to generate fault bands for a faulty gear train, the input shaft frequency is the fundamental frequency.

You can specify F0 in either hertz or orders.

N0 — Harmonics of the fundamental frequency

1 (default) | vector of positive integers

Harmonics of the fundamental frequency, specified as a vector of positive integers. Specify fault bands around the fundamental frequency F0 and its harmonics by N0. N0 is equivalent to the 'Harmonics' name-value pair with a default value of 1.

F1 — Distance of the first sideband from the fundamental frequency

0.1*F0 (default) | positive scalar

Distance of the first sideband from the fundamental frequency, specified as a positive scalar. If F1 is not specified, then faultBands assumes a value of 10 percent of the fundamental frequency for F1.

N1 — Sidebands of the fundamental frequency and its harmonics

vector of nonnegative integers

Sidebands of the fundamental frequency and its harmonics, specified as a vector of nonnegative integers. N1 is equivalent to the 'Sidebands' name-value pair with a default value of 0.

Name-Value Pair Arguments

Specify optional pairs of arguments as Name1=Value1, ..., NameN=ValueN, where Name is the argument name and Value is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: ..., 'Harmonics', [1,3,5]

Harmonics — Harmonics of the fundamental frequency to be included

1 (default) | vector of positive integers

Harmonics of the fundamental frequency to be included, specified as the comma-separated pair consisting of 'Harmonics' and a vector of positive integers. The default value is 1. Specify 'Harmonics' when you want to construct the frequency bands with more harmonics of the fundamental frequency.

Sidebands — Sidebands around the fundamental frequency and its harmonics to be included

0 (default) | vector of nonnegative integers

Sidebands around the fundamental frequency and its harmonics to be included, specified as the comma-separated pair consisting of 'Sidebands' and a vector of nonnegative integers. The default value is 0. Specify 'Sidebands' when you want to construct the frequency bands with sidebands around the fundamental frequency and its harmonics.

Width — Width of the frequency bands centered at the nominal fault frequencies

5 percent of the fundamental frequency (default) | positive scalar

Width of the frequency bands centered at the nominal fault frequencies, specified as the commaseparated pair consisting of 'Width' and a positive scalar. The default value is 5 percent of the fundamental frequency. Avoid specifying 'Width' with a large value so that the fault bands do not overlap.

Type — Separation value between successive sidebands

'additive' (default) | 'multiplicative'

Separation value between successive sidebands, specified as the comma-separated pair consisting of 'Type' and either 'additive' or 'multiplicative'. Specify 'Type' as:

- 'additive', to set the separation between successive sidebands to F1.
- 'multiplicative', to set the separation between successive sidebands proportional to both the harmonic order and the sideband value.

Folding — Logical value specifying whether negative nominal fault frequencies have to be folded about the frequency origin

false (default) | true

Logical value specifying whether negative nominal fault frequencies have to be folded about the frequency origin, specified as the comma-separated pair consisting of 'Folding' and either true or false. If you set 'Folding' to true, then faultBands folds the negative nominal fault frequencies about the frequency origin by taking their absolute values such that the folded fault bands always fall in the positive frequency intervals. The folded fault bands are computed as

 $\left[\max\left(0, |F| - \frac{W}{2}\right), |F| + \frac{W}{2}\right]$, where W is the 'Width' name-value pair and F is one of the nominal fault frequencies.

Output Arguments

FB — Fault frequency bands

Nx2 array

Fault frequency bands, returned as an Nx2 array, where N is the number of fault frequencies. FB is returned in the same units as F0, in either Hertz or orders. The generated fault bands,

 $\left[F - \frac{W}{2}, F + \frac{W}{2}\right]$, are centered depending on the sideband specification as follows:

- If you do not specify the sidebands, then the fault bands are centered at $F = n_0 F_0$, where the integer n0 ranges through the elements of the array of harmonics, N0.
- If you specify sidebands using N1 or the 'Sidebands' name-value pair, then fault bands are centered at:
 - $F = n_0 F_0 \pm n_1 F_1$, when 'Type' is specified as 'additive'. Here, the integer nl ranges through the elements of the array of sidebands, Nl.
 - $F = n_0(F_0 \pm n_1F_1)$, when 'Type' is specified as 'multiplicative'.

info — Information about the fault frequency bands

structure

Information about the fault frequency bands in FB, returned as a structure with the following fields:

- Centers Center fault frequencies
- Labels Labels describing each frequency
- HarmonicGroups Harmonic group numbers equal to the harmonic order of each frequency band to be able to identify fault bands associated with the nominal fault frequency $F = n_0 F_0$, where the integer n0 ranges through the elements of the array of harmonics, N0

Version History

Introduced in R2019b

See Also

faultBandMetrics | bearingFaultBands | gearMeshFaultBands

Topics "Motor Current Signature Analysis for Gear Train Fault Detection"

findIndex

Find the workspace ensemble member indices for members that match a specified variable name and value

Syntax

index = findIndex(wensemble,varname,value)

Description

findIndex is a function used in code generated by **Diagnostic Feature Designer**.

index = findIndex(wensemble,varname,value) finds the indices of members that contain the
value of the variable varname.

For example, when you specify findIndex(outputEnsemble, 'File', filename), where filename identifies the last file read from an ensemble datastore, findIndex finds the index of the workspace ensemble member that is associated with that file name.

Code that is generated by **Diagnostic Feature Designer** uses writeMember, readMember, and findIndex under the following conditions:

- The input data is a file or simulation ensemble datastore.
- The computation option during code generation specified storing results in local memory rather than writing results back to the ensemble datastore.

Explicitly specifying a member index when reading and writing within the local version of the data, which the code manages using a workspaceEnsemble object, ensures member synchronization with the original ensemble datastore. This synchronization is necessary when you have sequential member-processing loops, such as when you compute ensemble statistics as a precursor to computing signal residues.

- During the first member-processing loop, which starts with an empty ensemble, no indexing is needed. The code appends each new member result to the end of the ensemble.
- During the second loop, the index enables the code to write updated member results to the correct location within the now-populated ensemble.

For more information about the dual processing loop for ensemble statistics, see "Anatomy of App-Generated MATLAB Code".

Input Arguments

wensemble — Ensemble object

workspaceEnsemble object

Ensemble object, specified as a workspaceEnsemble object. wensemble contains ensemble data and specifies variable names and types.

varname — Variable name

string

Variable name to match, specified as a string.

Example: 'File'

value — Variable value number | string

Variable value to match, specified as a string.

Example: filename

Output Arguments

index — Member index

positive integer vector | []

Member index for ensemble members that contain a specified variable name and value, returned as a vector of positive integers with length equal to the number of matching members. If no members contain the specified name-value combination, findIndex returns []. In code generated by Diagnostic Feature Designer, index is either a single integer or [], and identifies the member with the file name that matches the file name in the input argument.

Version History

Introduced in R2020a

See Also

Diagnostic Feature Designer | fileEnsembleDatastore | simulationEnsembleDatastore | workspaceEnsemble | readMember | writeMember

Topics

"Automatic Feature Extraction Using Generated MATLAB Code" "Anatomy of App-Generated MATLAB Code"

fit

Estimate parameters of remaining useful life model using historical data

Syntax

```
fit(mdl,data)
fit(mdl,data,lifeTimeVariable)
fit(mdl,data,lifeTimeVariable,dataVariables)
fit(mdl,data,lifeTimeVariable,dataVariables,censorVariable)
fit(mdl,data,lifeTimeVariable,dataVariables,censorVariable,encodedVariables)
```

Description

The fit function estimates the parameters of a remaining useful life (RUL) prediction model using historical data regarding the health of an ensemble of similar components, such as multiple machines manufactured to the same specifications. Depending on the type of model, you specify the historical health data as a collection of lifespan measurements or degradation profiles. Once you estimate the parameters of your model, you can then predict the remaining useful life of similar components using the predictRUL function.

Using fit, you can configure the parameters for the following types of estimation models:

- Degradation models
- Survival models
- Similarity models

For a basic example illustrating RUL prediction, see "Update RUL Prediction as Data Arrives".

For general information on predicting remaining useful life using these models, see "RUL Estimation Using RUL Estimator Models".

fit(mdl,data) fits the parameters of the remaining useful life model mdl using the historical data
in data. This syntax applies only when data does not contain table or timetable data.

fit(mdl,data,lifeTimeVariable) fits the parameters of mdl using the time variable
lifeTimeVariable and sets the LifeTimeVariable property of mdl. This syntax applies only
when data contains:

- Nontabular data
- Tabular data, and mdl does not use data variables

fit(mdl,data,lifeTimeVariable,dataVariables) fits the parameters of mdl using the data
variables in dataVariables and sets the DataVariables property of mdl.

fit(mdl,data,lifeTimeVariable,dataVariables,censorVariable) specifies the censor variable for a survival model and sets the CensorVariable property of mdl. The censor variable indicates which life-time measurements in data are not end-of-life values. This syntax applies only when mdl is a survival model and data contains tabular data.

fit(mdl,data,lifeTimeVariable,dataVariables,censorVariable,encodedVariables)
specifies the encoded variables for a covariate survival model and sets the EncodedVariables
property of mdl. Encoded variables are usually nonnumeric categorical features that fit converts to
numeric vectors before fitting. This syntax applies only when mdl is a covariateSurvivalModel
object and data contains tabular data.

Examples

Train Linear Degradation Model

Load training data.

load('linTrainVectors.mat')

The training data is a cell array of column vectors. Each column vector is a degradation feature profile for a component.

Create a linear degradation model with default settings.

mdl = linearDegradationModel;

Train the degradation model using the training data.

fit(mdl,linTrainVectors)

Train Reliability Survival Model

Load training data.

load('reliabilityData.mat')

This data is a column vector of duration objects representing battery discharge times.

Create a reliability survival model with default settings.

mdl = reliabilitySurvivalModel;

Train the survival model using the training data.

fit(mdl,reliabilityData,"hours")

Train Hash Similarity Model Using Tabular Data

Load training data.

load('hashTrainTables.mat')

The training data is a cell array of tables. Each table is a degradation feature profile for a component. Each profile consists of life time measurements in the "Time" variable and corresponding degradation feature measurements in the "Condition" variable.

Create a hash similarity model that uses the following values as hashed features:

```
mdl = hashSimilarityModel('Method',@(x) [mean(x),std(x),kurtosis(x),median(x)]);
```

Train the similarity model using the training data. Specify the names of the life time and data variables.

```
fit(mdl,hashTrainTables,"Time","Condition")
```

Predict RUL Using Covariate Survival Model

Load training data.

```
load('covariateData.mat')
```

This data contains battery discharge times and related covariate information. The covariate variables are:

- Temperature
- Load
- Manufacturer

The manufacturer information is a categorical variable that must be encoded.

Create a covariate survival model, and train it using the training data.

Successful convergence: Norm of gradient less than OPTIONS.TolFun

Suppose you have a battery pack manufactured by maker B that has run for 30 hours. Create a test data table that contains the usage time, DischargeTime, and the measured ambient temperature, TestAmbientTemperature, and current drawn, TestBatteryLoad.

```
TestBatteryLoad = 25;
TestAmbientTemperature = 60;
DischargeTime = hours(30);
TestData = timetable(TestAmbientTemperature,TestBatteryLoad,"B",'RowTimes',hours(30));
TestData.Properties.VariableNames = {'Temperature','Load','Manufacturer'};
TestData.Properties.DimensionNames{1} = 'DischargeTime';
```

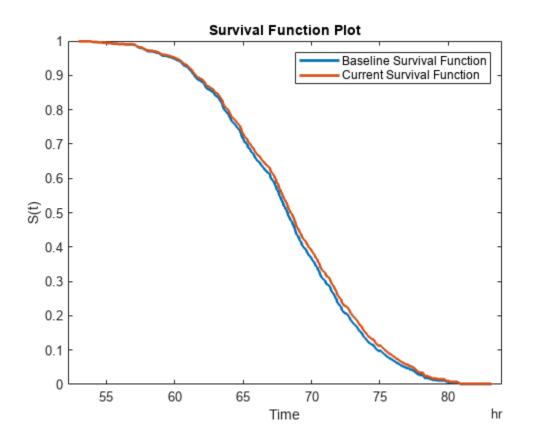
Predict the RUL for the battery.

```
estRUL = predictRUL(mdl,TestData)
```

```
estRUL = duration
38.332 hr
```

Plot the survival function for the covariate data of the battery.

plot(mdl,TestData)



Input Arguments

mdl — Remaining useful life prediction model

degradation model | survival model | similarity model

Remaining useful life prediction model, specified as one of these models. fit updates the parameters of this model using the historical data in data.

RUL Model Groups	Prediction Model
Degradation models	linearDegradationModel
	exponentialDegradationModel
Survival models	reliabilitySurvivalModel
	covariateSurvivalModel
Similarity models	hashSimilarityModel
	pairwiseSimilarityModel
	residualSimilarityModel

For more information on the different model types and when to use them, see "Models for Predicting Remaining Useful Life".

data — Historical data

column vector | array | table | timetable | cell array

Historical data regarding the health of an ensemble of similar components, such as their degradation profiles or life spans, specified as an array or table of component life times, or a cell array of degradation profiles.

If your historical data is stored in an ensemble datastore object, you must first convert it to a table before estimating your model parameters. For more information, see "Data Ensembles for Condition Monitoring and Predictive Maintenance".

The format of data depends on the type of RUL model you specify in mdl.

Degradation Model

If mdl is a linearDegradationModel or exponentialDegradationModel, specify data as a cell array of component degradation profiles. Each element of the cell array contains the degradation feature profile across the lifetime of a single component. There can be only one degradation feature for your model. You can specify data as a cell array of:

- Two-column arrays, where each row contains the usage time in the first column and the corresponding feature measurement in the second column. In this case, the usage time column must contain numeric values; that is, it cannot use, for example, duration or timedate values.
- table objects. Select the variable from the table that contains the feature degradation profile using dataVariables, and select the usage time variable, if present, using lifeTimeVariable.
- timetable objects. Select the variable from the table that contains the feature degradation profile using dataVariables, and select the usage time variable using lifeTimeVariable.

Survival Model

For survival models, data contains the life span measurements for multiple components. Also, for covariate survival models, data contains corresponding time-independent covariates, such as the component provider or working regimes. Specify data as one of the following:

- Column vector of life span measurements This case applies only when mdl is a reliabilitySurvivalModel.
- Array The first column contains the life span measurements, and the remaining columns contain the covariate values. This case applies only when mdl is a covariateSurvivalModel.
- table or timetable In this case, select the variable from the table that contains the life span measurements using lifeTimeVariable. For covariate survival models, select the covariate variables using dataVariables. For reliability survival models, fit ignores dataVariables.

By default, fit assumes that all life span measurements are end-of-life values. To indicate that a life span measurement is not an end-of-life value, use censoring. To do so, specify data as a table or timetable that contains a censor variable. The censor variable is a binary variable that is 1 when the corresponding life span measurement is not an end-of-life value. Select the censor variable using censorVariable.

Similarity Model

If mdl is a hashSimilarityModel, pairwiseSimilarityModel, or residualSimilarityModel, specify data as a cell array of degradation profiles. Each element of the cell array contains degradation feature profiles across the lifetime a single component. For similarity models, you can specify multiple degradation features, where each feature is a health indicator for the component. You can specify data as a cell array of:

- *N*-by- (M_i+1) arrays, where *N* is the number of feature measurements (at different usage times) and M_i is the number of features. The first column contains the usage times and the remaining columns contain the corresponding measurements for degradation features.
- table objects. Select the variables from the table that contain the feature degradation profiles using dataVariables, and select the corresponding usage time variable, if present, using lifeTimeVariable.
- timetable objects. Select the variables from the table that contain the feature degradation profiles using dataVariables, and select the corresponding usage time variable using lifeTimeVariable.

fit assumes that all the degradation profiles represent run-to-failure data; that is, the data starts when the component is in a healthy state and end when the component is close to failure or maintenance.

lifeTimeVariable - Life time variable

"" (default) | string

Life time variable, specified as a string. If data is a:

- table, then lifeTimeVariable must match one of the variable names in the table.
- timetable, then lifeTimeVariable one of the variable names in the table or the dimension name of the time variable, data.Properties.DimensionNames{1}.

table or timetable, then lifeTimeVariable must match one of the variable names in the table. If there is no life time variable in the table or if data is nontabular, then you can omit lifeTimeVariable.

lifeTimeVariable must be "" or a valid MATLAB variable name, and must not match any of the strings in dataVariables.

fit stores lifeTimeVariable in the LifeTimeVariable property of the model.

dataVariables — Feature data variables

"" (default) | string | string array

Feature data variables, specified as a string or string array. If data is a:

- Degradation model, then dataVariables must be a string
- Similarity model or covariate survival model, then dataVariables must be a string array
- Reliability survival model, then fit ignores dataVariables

If data is:

- A table or timetable, then the strings in dataVariables must match variable names in the table.
- Nontabular, then dataVariables must be "" or contain the same number of strings as there are data columns in data. The strings in dataVariables must be valid MATLAB variable names.

fit stores dataVariables in the DataVariables property of the model.

censorVariable — Censor variable

"" (default) | string

Censor variable for survival models, specified as a string. The censor variable is a binary variable that indicates which life time measurements in data are not end-of-life values. To use censoring, data must be a table or timetable.

If you specify **censorVariable**, the string must match one of the variable names in **data** and must not match any of the strings in **dataVariables** or **lifeTimeVariable**.

fit stores censorVariable in the CensorVariable property of the model.

encodedVariables — Encoded variables

"" (default) | string | string array

Encoded variables for covariate survival models, specified as a string or string array. Encoded variables are usually nonnumeric categorical features that fit converts to numeric vectors before fitting. You can also designate logical or numeric values that take values from a small set to be encoded.

The strings in encodedVariables must be a subset of the strings in dataVariables.

fit stores encodedVariables in the EncodedVariables property of the model.

Version History

Introduced in R2018a

See Also

Functions
predictRUL | table | timetable

Topics

"Update RUL Prediction as Data Arrives" "RUL Estimation Using RUL Estimator Models" "Data Ensembles for Condition Monitoring and Predictive Maintenance"

frameintervals

Create frame intervals based on frame settings

Syntax

```
intervals = frameintervals(range,framerate,framesize)
intervals = frameintervals( ,Name,Value)
```

Description

frameintervals is a function used in code generated by **Diagnostic Feature Designer**.

intervals = frameintervals(range,framerate,framesize) creates frame intervals containing frame start and stop times for all frames within the specified range of data, using the specified frame rate and frame size.

For instance, suppose that your full signal starts at 0 and ends at 30 seconds. You specify contiguous one second frames by setting both framerate and framesize to 1. Then range is equal to [0 30] and intervals is returned as a table of 30 intervals that starts with the interval [0 1] and ends with the interval [29 30].

Code that is generated by **Diagnostic Feature Designer** uses frameintervals when performing frame-based member processing.

intervals = frameintervals(_____, Name, Value) creates frame intervals using one or more name-value pair arguments. For instance, frameintervals('FrameUnit', 'days') returns frame intervals in the units of days. Specify name-value pair arguments after all other input arguments.

Input Arguments

range – Data range

numeric vector | duration vector

Data range over which to create frame intervals, specified as a numeric or duration vector with two elements.

framerate — Frame rate

numeric | duration

Frame rate, which represents the distance between the starting points of each successive frame, specified as a numeric or duration value. By default, frameintervals interprets the units of framerate and framesize, and sets the units and data type of intervals, according to the data type and units of range as the table shows.

range	framerate, framesize	Units of framerate, framesize		Units of intervals
numeric	numeric	same as range	numeric	same as range

range	framerate, framesize	Units of framerate, framesize		Units of intervals
duration	numeric	seconds	duration	seconds
duration	duration	same as range	duration	same as range
duration	duration	different from range	duration	seconds

framesize — Frame size

numeric | duration

Frame size, which represents the distance between the start point and end point of each successive frame, specified as a numeric or duration value. By default, frameintervals interprets the units of framesize and framerate, and sets the units and data type of intervals, according to the data type and units of range. For more information, see the table in framerate.

Name-Value Pair Arguments

Specify optional pairs of arguments as Name1=Value1, ..., NameN=ValueN, where Name is the argument name and Value is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: frameintervals('FrameUnit', 'days')

FrameUnit — Frame units

'seconds' (default) | string

Frame units, specified as the comma-separated pair consisting of 'FrameUnit' and a string identifying the unit in which to return intervals. When framerate and framesize are numeric but range is duration, 'FrameUnit' also specifies the units of framerate and framesize.

VariableNames — Variable names

'seconds' (default) | string

Variable names for intervals, specified as the comma-separated pair consisting of 'VariableNames' and a string array with two strings representing the names for start points and end points.

Output Arguments

intervals — Frame intervals

table

Frame intervals, returned as an *nf*-by-2 table, where *nf* is the number of frames. By default, the data type and units of intervals depend on the data type and units of range and framerate. For more information, see framerate. The name-value pair argument framesize overrides the default units for intervals.

Version History

Introduced in R2020a

See Also

readFrameIntervals | joindata | Diagnostic Feature Designer

Topics

"Automatic Feature Extraction Using Generated MATLAB Code" "Anatomy of App-Generated MATLAB Code"

gearConditionMetrics

Standard metrics for gear condition monitoring

Syntax

```
gearMetrics = gearConditionMetrics(X)
gearMetrics = gearConditionMetrics(T)
gearMetrics = gearConditionMetrics(____,Name,Value)
gearMetrics = gearConditionMetrics(T,sigVar,diffVar,regVar,resVar)
gearMetrics = gearConditionMetrics(____,'SortBy',sortByValue)
```

```
[gearMetrics,info] = gearConditionMetrics(____)
```

Description

gearMetrics = gearConditionMetrics(X) returns the gear condition monitoring metrics
gearMetrics using the vibration data in cell array X. gearConditionMetrics assumes that each
cell element in X contains columns of time-synchronous averaged (TSA), difference, regular, and
residual signals, in their respective order. If the signals are not in the same order, then use
Name, Value pair arguments.

gearMetrics = gearConditionMetrics(T) computes the gear condition monitoring metrics
gearMetrics from vibration dataset T. gearConditionMetrics assumes that T contains columns
of TSA, difference, regular, and residual signals, in their respective order. If the signals are not in the
same order, then use Name, Value pair arguments.

gearMetrics = gearConditionMetrics(____, Name, Value) allows you to specify additional
parameters using one or more name-value pair arguments.

gearMetrics = gearConditionMetrics(T,sigVar,diffVar,regVar,resVar) computes the gear condition monitoring metrics gearMetrics from vibration dataset T. Use [] or '' to skip a signal in the computation. For instance, if the data set T contains only the TSA and regular signal, use the syntax in the following way.

gearMetrics = gearConditionMetrics(T,sigVar,[],regVar,[])

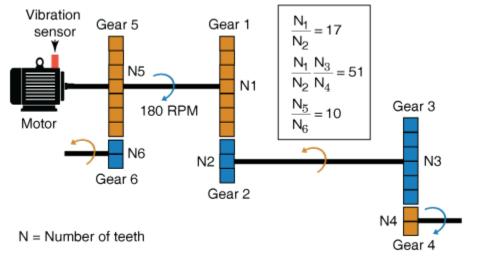
gearMetrics = gearConditionMetrics(____, 'SortBy', sortByValue) allows you to specify
the chronological order of the signal histories using sortByValue. NA4 depends on the chronological
order of the vibration data since gearConditionMetrics uses the previous datasets up to the
current index to compute the metric.

[gearMetrics, info] = gearConditionMetrics(____) also returns the structure info containing information about the table or fileEnsembleDatastore object variables assigned to various signals.

Examples

Extract Gear Condition Monitoring Metrics from Vibration Signals

Consider a drivetrain with six gears driven by a motor that is fitted with a vibration sensor, as depicted in the figure below. Gear 1 on the motor shaft meshes with gear 2 with a gear ratio of 17:1. The final gear ratio, that is, the ratio between gears 1 and 2 and gears 3 and 4, is 51:1. Gear 5, also on the motor shaft, meshes with gear 6 with a gear ratio of 10:1. The motor is spinning at 180 RPM, and the sampling rate of the vibration sensor is 50 kHz.



Create the dataset.

```
rpm = 180;
fs = 50e3;
t = (0:1/fs:(1/3)-1/fs)'; % sample times
orderList = [17 51];
f = rpm/60*[1 orderList 10];
```

In practice, you would use measured data such as vibration signals obtained from an accelerometer. For this example, generate TSA signal X, which is the simulated data from the vibration sensor mounted on the motor, and then compute the difference, regular, and residual signals. Store the signals in a preallocated table.

```
T = table('Size',[10 4],'VariableTypes',{'cell','cell','cell','cell'},'VariableNames',{'TSA','Di
for k = 1:10
    X = sin(2*pi*f(1)*t) + sin(2*pi*2*f(1)*t) + \dots \% motor shaft rotation and harmonic
    3*sin(2*pi*f(2)*t) + 3*sin(2*pi*2*f(2)*t) + ... % gear mesh vibration and harmonic for gears
    4*sin(2*pi*f(3)*t) + 4*sin(2*pi*2*f(3)*t) + ... % gear mesh vibration and harmonic for gears
    2*(k/6)*sin(2*pi*10*f(1)*t) + randn(size(t))/5; % gear mesh vibration for gears 5 and 6 a
  res = tsaresidual(X, fs, rpm, orderList);
  dif = tsadifference(X, fs, rpm, orderList);
  reg = tsaregular(X, fs, rpm, orderList);
 T(k, 'TSA') = {X};
 T(k, 'Diff') = {dif};
 T(k, 'Reg') = {reg};
 T(k, 'Res') = {res};
end
Т
T=10×4 table
          TSA
                              Diff
                                                   Reg
                                                                       Res
```

{16666x1 double}	{16666x1 double}	{16666x1 double}	{16666x1 double}
{16666x1 double}	{16666x1 double}	{16666x1 double}	{16666x1 double}
{16666x1 double}	{16666x1 double}	{16666x1 double}	{16666x1 double}
{16666x1 double}	{16666x1 double}	{16666x1 double}	{16666x1 double}
{16666x1 double}	{16666x1 double}	{16666x1 double}	{16666x1 double}
{16666x1 double}	{16666x1 double}	{16666x1 double}	{16666x1 double}
{16666x1 double}	{16666x1 double}	{16666x1 double}	{16666x1 double}
{16666x1 double}	{16666x1 double}	{16666x1 double}	{16666x1 double}
{16666x1 double}	{16666x1 double}	{16666x1 double}	{16666x1 double}
{16666x1 double}	{16666x1 double}	{16666x1 double}	{16666x1 double}

T is a 10x4 table, where each element is a cell array.

Compute the gear condition monitoring metrics using the dataset in table T.

[gearMetrics1, info1] = gearConditionMetrics(T, 'SignalVariable', 'TSA', 'DifferenceVariable', 'Diff'

M8A FM0	EnergyRatio
42.31 1.5499	0.060057
5.634 1.5785	0.10044
.8635 1.5881	0.14423
.9296 1.6424	0.18889
.0165 1.6937	0.23407
.4734 1.7211	0.28052
.1619 1.7761	0.32511
5.016 1.7945	0.37196
.8502 1.8614	0.41819
.7342 1.8892	0.46377
	5.634 1.5785 .8635 1.5881 .9296 1.6424 .0165 1.6937 .4734 1.7211 .1619 1.7761 5.016 1.7945 .8502 1.8614

```
infol = struct with fields:
    SignalVariable: 'TSA'
DifferenceVariable: 'Diff'
    RegularVariable: 'Reg'
    ResidualVariable: 'Res'
    SortBy: [1x0 char]
```

Observe that the gear metrics are changing due to fault in gear mesh between gears 5 and 6. The NA4 value is highly sensitive to the fault and its propagation as it significantly increases in value over the different data sets.

infol contains information about variables that were used to compute the metrics.

Alternatively, you can also compute the metrics using following syntax.

[gearMetrics2, info2] = gearConditionMetrics(T, 'TSA', 'Diff', 'Reg', 'Res')

gearMetrics2=10×9 table							
RMS	Kurtosis	CrestFactor	FM4	M6A	M8A	FM0	EnergyRatio

5.1119	2.074	2.4377	2.4633	9.0009	42.31	1.5499	0.060057	-
5.1272	2.087	2.4819	1.9331	4.9869	15.634	1.5785	0.10044	2
5.1526	2.102	2.4744	1.7084	3.6211	8.8635	1.5881	0.14423	ļ
5.1877	2.1264	2.5443	1.63	3.1749	6.9296	1.6424	0.18889	(
5.2385	2.1566	2.5985	1.5861	2.9421	6.0165	1.6937	0.23407	-
5.2953	2.1879	2.605	1.5604	2.8046	5.4734	1.7211	0.28052	8
5.365	2.2277	2.6551	1.5423	2.7169	5.1619	1.7761	0.32511	8
5.4425	2.2574	2.6428	1.5356	2.6796	5.016	1.7945	0.37196	(
5.5269	2.2891	2.7112	1.5269	2.6344	4.8502	1.8614	0.41819	9
5.6219	2.3214	2.6979	1.5202	2.6015	4.7342	1.8892	0.46377	

```
info2 = struct with fields:
    SignalVariable: 'TSA'
DifferenceVariable: 'Diff'
    RegularVariable: 'Reg'
    ResidualVariable: 'Res'
    SortBy: [1x0 char]
```

Compute Gear Condition Metrics from Ensemble Datastore

Consider gearData.zip, a collection of 9 data sets where each file contains separate timetables for the TSA, difference, regular and residual signals.

Extract the compressed files, read the data in the timetables, and create a fileEnsembleDatastore object using the timetable data. For more information on creating a file ensemble datastore, see fileEnsembleDatastore.

```
unzip gearData.zip;
ens = fileEnsembleDatastore(pwd,'.mat');
% Make sure that the function for reading data is on path
addpath(fullfile(matlabroot,'examples','predmaint','main'))
ens.ReadFcn = @readData;
ens.DataVariables = {'TSA','Diff','Reg','Res'};
ens.SelectedVariables = ens.DataVariables;
```

Compute the gear condition metrics using the data in the ensemble datastore.

[gearMetrics, info] = gearConditionMetrics(ens, 'SignalVariable', 'TSA', 'DifferenceVariable', 'Diff'

gearMetrics=9 RMS	9×9 <i>table</i> Kurtosis	CrestFactor	FM4	M6A	M8A	FM0	EnergyRatio
5.1119 5.1271 5.1526 5.1882 5.238 5.2947 5.3657 5.4421 5.5254	2.0734 2.086 2.101 2.1247 2.1572 2.1888 2.226 2.2564 2.2867	2.3417 2.3714 2.3938 2.4128 2.45 2.455 2.4253 2.4526 2.447 2.4349	2.4977 1.9236 1.7199 1.6283 1.5816 1.5571 1.5443 1.5341 1.5269	9.3854 4.9222 3.6873 3.1667 2.9135 2.7877 2.7251 2.6718 2.6354	45.859 15.262 9.1708 6.9051 5.8919 5.4113 5.1856 4.9888 4.8572	1.4919 1.5155 1.5398 1.5589 1.5994 1.5956 1.6297 1.6549 1.6763	0.060189 0.10018 0.14418 0.18951 0.23373 0.28007 0.32562 0.37177 0.41747

```
info = struct with fields:
    SignalVariable: 'TSA'
DifferenceVariable: 'Diff'
    RegularVariable: 'Reg'
    ResidualVariable: 'Res'
    SortBy: [1x0 char]
```

The output table contains 9 rows of metrics where each row corresponds to one data set.

```
rmpath(fullfile(matlabroot,'examples','predmaint','main')) % Reset path
```

Input Arguments

X — Vibration dataset

cell array of matrices | cell array of timetables

Vibration dataset, specified as a cell array of matrices or timetables, where each cell contains the signals corresponding to one time in the historical record. Each cell element in X contains columns of vibration data representing a combination of TSA, difference, regular, and residual signals.

T — Vibration dataset

timetable | table of vectors | table of tables/timetables | fileEnsembleDatastore object

Vibration dataset, specified as a timetable, table of vectors, table of tables/timetables or a fileEnsembleDatastore object. Each member (row) of T contains the signals corresponding to one time in the historical record. When T is a table, each table element contains a signal vector or a table/timetable with a single numeric column variable. The table variables represent TSA, difference, regular, and residual signals.

When T is a single timetable, gearConditionMetrics interprets it as a single cell of the same timetable. For instance, consider a single timetable TT. The command gearConditionMetrics(TT) is interpreted as gearConditionMetrics({T}).

sigVar — TSA signal variable

string | character array

TSA signal variable, specified as a string or character array. sigVar is equivalent to the 'SignalVariable' name-value pair.

diffVar — Difference signal variable

string | character array

Difference signal variable, specified as a string or character array. diffVar is equivalent to the 'DifferenceVariable' name-value pair.

regVar - Regular signal variable

string | character array

Regular signal variable, specified as a string or character array. regVar is equivalent to the 'RegularVariable' name-value pair.

resVar - Residual signal variable

string | character array

Residual signal variable, specified as a string or character array. resVar is equivalent to the 'ResidualVariable' name-value pair.

sortByValue — Value of 'SortBy'

string

Value of 'SortBy', specified as a string. For more information, see 'SortBy'.

Name-Value Pair Arguments

Specify optional pairs of arguments as Name1=Value1, ..., NameN=ValueN, where Name is the argument name and Value is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: ..., 'SortBy', 'FaultCode'

SignalVariable — TSA signal variable

first column of data (default) | string | character array

TSA signal variable, specified as the comma-separated pair consisting of 'SignalVariable' and a string or character array.

'SignalVariable' must be a valid table variable name when the dataset is specified as a table or timetable. When the data is specified as a cell array of matrices, the values 'Varl', 'Var2',... can be used to refer to the data columns. If 'SignalVariable' is not specified, gearConditionMetrics assumes that the first data column contains the TSA signal.

The RMS, Kurtosis, Crest Factor, and FMO metrics require the TSA signal for computation. If the TSA signal is not available, gearConditionMetrics returns NaN for these metrics.

DifferenceVariable — **Difference** signal variable

second column of data (default) | string | character array

Difference signal variable, specified as the comma-separated pair consisting of 'DifferenceVariable' and a string or character array.

'DifferenceVariable' must be a valid table variable name when the dataset is specified as a table or timetable. When the data is specified as a cell array of matrices, the values 'Var1', 'Var2',... can be used to refer to the data columns. If 'DifferenceVariable' is not specified, gearConditionMetrics assumes that the second data column contains the difference signal.

The FM4, M6A, M8A and Energy Ratio metrics require the difference signal for computation. If the difference signal is not available, gearConditionMetrics returns NaN for these metrics.

For more information on difference signals, see tsadifference.

RegularVariable — Regular signal variable

third column of data (default) | string | character array

Regular signal variable, specified as the comma-separated pair consisting of 'RegularVariable' and a string or character array.

'RegularVariable' must be a valid table variable name when the dataset is specified as a table or timetable. When the data is specified as a cell array of matrices, the values 'Var1', 'Var2',... can

be used to refer to the data columns. If 'RegularVariable' is not specified, gearConditionMetrics assumes that the third data column contains the regular signal.

The FMO and Energy Ratio metrics require the regular signal for computation. If the regular signal is not available, gearConditionMetrics returns NaN for these metrics.

For more information on regular signals, see tsaregular.

ResidualVariable — Residual signal variable

fourth column of data (default) | string | character array

Residual signal variable, specified as the comma-separated pair consisting of 'ResidualVariable' and a string or character array.

'ResidualVariable' must be a valid table variable name when the dataset is specified as a table or timetable. When the data is specified as a cell array of matrices, the values 'Var1', 'Var2',... can be used to refer to the data columns. If 'ResidualVariable' is not specified, gearConditionMetrics assumes that the fourth data column contains the residual signal.

The NA4 metric requires the residual signal for computation. If the residual signal is not available, gearConditionMetrics returns NaN for NA4.

For more information on residual signals, see tsaresidual.

SortBy — Signal ordering variable

' ' (default) | string

Signal ordering variable, specified as the comma-separated pair consisting of 'SortBy' and a string. Use 'SortBy' to order the signal histories in ascending order only when the input dataset T is a table of vectors or table of tables/timetables. gearConditionMetrics sorts the rows in ascending order with respect to 'SortBy' before computing gearMetrics. The value in the specified table column must be a valid input to 'SortBy. For more information, see sort.

If 'SortBy' is not specified or if the dataset is a cell array or fileEnsembleDatastore, then the signal histories are assumed to be in ascending order, that is, older data at the top.

Output Arguments

gearMetrics — Gear condition monitoring metrics

table

Gear condition monitoring metrics, returned as a table, where each row corresponds to its respective member in X or T. gearConditionMetrics returns the following condition monitoring metrics:

Computed from TSA Signal

- Root-Mean Square (RMS) Indicates the general condition of the gearbox in later stages of degradation. RMS is sensitive to gearbox load and speed changes.
- Kurtosis Fourth order normalized moment of the signal that indicates major peaks in the amplitude distribution. A signal consisting exclusively of Gaussian distributed noise has an approximate kurtosis value of 3. Kurtosis values are higher for damaged gear trains due to sharp peaks in the amplitude distribution of the signal.
- Crest Factor (CF) Ratio of signal peak value to RMS value that indicates early signs of damage, especially where vibration signals exhibit impulsive traits.

Computed from Difference Signal

- FM4 Describes how peaked or flat the difference signal amplitude is. FM4 is normalized by the square of the variance, and detects faults isolated to only a finite number of teeth in a gear mesh.
- M6A Describes how peaked or flat the difference signal amplitude is. M6A is normalized by the cube of the variance, and indicates surface damage on the rotating machine components.
- M8A-An improved version of the M6A indicator. M8A is normalized by the fourth power of the variance.

Computed from a Mix of Signals

- FM0 Compares ratio of peak value of TSA signal to energy of regular signal. FM0 identifies major anomalies, such as tooth breakage or heavy wear, in the meshing pattern of a gear.
- Energy Ratio (ER) Ratio between energy of the difference signal and the energy of the regular meshing component. Energy Ratio indicates heavy wear, where multiple teeth on the gear are damaged.

Computed from a Set of Residual Signals

• NA4 — An improved version of the FM4 indicator. NA4 indicates the onset of damage and continues to react to the damage as it spreads and increases in magnitude.

gearConditionMetrics returns NaN for metrics when their respective signals are not available for computation. For more information about these metrics, see "Algorithms" on page 1-110.

info — Signal assignment information

structure

Signal assignment information, returned as a structure with the following fields:

- DifferenceVariable Difference variable name
- RegularVariable Regular variable name
- ResidualVariable Residual variable name
- SignalVariable TSA signal variable name
- SortBy Signal ordering variable name

Algorithms

Root Mean Square (RMS)

The root mean square (RMS) of the TSA signal is computed using the rms command. For a TSA signal x, RMS is computed as,

$$\text{RMS}(x) = \sqrt{\frac{1}{N} \sum_{i=1}^{N} x_i^2}.$$

Here, N is the number of data samples.

 RMS is usually a good indicator of the overall condition of gearboxes, but not a good indicator of incipient tooth failure. It is also useful to detect unbalanced rotating elements. RMS of a standard normal distribution is 1.

For more information, see rms.

Kurtosis

Kurtosis is a measure of how outlier-prone a distribution is. The kurtosis of a standard normal distribution is 3. Distributions that are more outlier-prone have kurtosis values greater than 3; distributions that are less outlier-prone have kurtosis values less than 3.

gearConditionMetrics computes the kurtosis value of the TSA signal using the kurtosis command. The kurtosis of a sequence is defined as,

Kurtosis(x) =
$$\frac{\frac{1}{N} \sum_{i=1}^{N} (x_i - \bar{x})^4}{\left[\frac{1}{N} \sum_{i=1}^{N} (x_i - \bar{x})^2\right]^2}.$$

Here, \overline{x} is the mean of the TSA signal *x*.

For more information, see kurtosis.

Crest Factor (CF)

Crest Factor is the ratio of the positive peak value of the input signal x to the RMS value. gearConditionMetrics computes the crest factor of the TSA signal using the peak2rms command.

The crest factor of a sequence is defined as,

$$CF(x) = \frac{P(x)}{RMS(x)}$$

Here, P(x) is the peak value of the TSA signal.

The crest factor indicates the relative size of peaks to the effective value of the signal. It is a good indicator of gear damage in its early stages, where vibration signals exhibit impulsive traits.

FM4

The FM4 indicator is used to detect faults isolated to only a limited number of teeth in a gear mesh. FM4 is defined as the normalized kurtosis of the difference signal [4]. FM4 of a standard normal distribution is 3.

FM4 is computed as,

$$FM4(d) = \frac{\frac{1}{N} \sum_{i=1}^{N} (d_i - \bar{d})^4}{\left[\frac{1}{N} \sum_{i=1}^{N} (d_i - \bar{d})^2\right]^2}$$

where, \overline{d} is the mean of the difference signal *d*.

M6A

The M6A indicator is used to detect surface damage on machinery components. M6A employs the same theory as the FM4 metric, but uses the sixth moment of the difference signal normalized by the cube

of the variance. M6A of a standard normal distribution is 15. Hence, M6A is expected to be more sensitive to peaks in the difference signal. gearConditionMetrics uses the moment command to compute M6A.

M6A is computed as,

M6A(d) =
$$\frac{\frac{1}{N} \sum_{i=1}^{N} (d_i - \bar{d})^6}{\left[\frac{1}{N} \sum_{i=1}^{N} (d_i - \bar{d})^2\right]^3}$$

where, \overline{d} is the mean of the difference signal *d*.

M8A

The M8A indicator is an improved version of M6A. It is expected to be more sensitive to peaks in the difference signal since M6A is normalized by the fourth power of the variance. M8A of a standard normal distribution is 105. It is computed as,

M8A(d) =
$$\frac{\frac{1}{N} \sum_{i=1}^{N} (d_i - \bar{d})^8}{\left[\frac{1}{N} \sum_{i=1}^{N} (d_i - \bar{d})^2\right]^4}$$

FM0

FMO is useful in detecting major anomalies in the gear meshing pattern. It does so by comparing the maximum peak-to-peak amplitude of the TSA signal to the sum of the amplitudes of the meshing frequencies and their harmonics. gearConditionMetrics uses a combination of peak2peak and fft commands to compute the FMO metric.

FMO is computed as,

$$FM0(x) = \frac{PP(x)}{\sum_{i=1}^{N} A(i)}$$

where, PP(x) is the peak-to-peak values of the TSA signal. A contains the frequency-domain amplitudes at the mesh frequencies and their harmonics, which represents the energy of the regular signal.

A is computed as,

$$A = \frac{fft(R(t))}{N}$$

where, R(t) is the regular signal.

Energy Ratio (ER)

Energy Ratio is defined as the ratio of the standard deviations of the difference and regular signals [1]. It is useful as an indicator of heavy uniform wear, where multiple teeth on the gear are damaged.

Energy Ratio is computed as,

$$ER(x) = \frac{\sigma(d)}{\sigma(R)}$$

where, *d* and *R* represent the difference and regular signals, respectively.

NA4

NA4 is an improved version of the FM4 indicator [3]. NA4 indicates the onset of damage and continues to react to the damage as it spreads and increases in magnitude.

NA4 is computed as,

NA4(r, k) =
$$\frac{\frac{1}{N}\sum_{i=1}^{N}(r_{ik} - \bar{r}_{k})^{4}}{\left[\frac{1}{k}\sum_{j=1}^{k}\frac{1}{N}\sum_{i=1}^{N}(r_{ij} - \bar{r}_{j})^{2}\right]^{2}}$$

where the normalization is across all vibration data sets up to the current time k using the running average of variances of residual signals.

Version History

Introduced in R2019a

References

- [1] Keller, Jonathan A., and P. Grabill. "Vibration monitoring of UH-60A main transmission planetary carrier fault." Annual Forum Proceedings-American Helicopter Society. Vol. 59. No. 2. American Helicopter Society, Inc, 2003.
- [2] Večeř, P., Marcel Kreidl, and R. Šmíd. "Condition indicators for gearbox condition monitoring systems." *Acta Polytechnica* pages 35-43, 45.6 (2005).
- [3] Zakrajsek, James J., Dennis P. Townsend, and Harry J. Decker. "An analysis of gear fault detection methods as applied to pitting fatigue failure data." *Technical Memorandum 105950*. No. NASA-E-7470. NASA, 1993.
- [4] Zakrajsek, James J. "An investigation of gear mesh failure prediction techniques." MS Thesis-Cleveland State University, 1989.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB[®] Coder[™].

Usage notes and limitations:

- Data stored in fileEnsembleDatastore and workspaceEnsemble objects, as well as data in the form of a tall array are not supported.
- Position arguments are not supported. For instance, the syntax M = gearConditionMetrics(T, sigvar, difvar, regvar, resvar) is not supported.

Sorting a table by a table column with values wrapped in cells is not supported. For instance, the values of the column Order must be scalar for the syntax M = gearConditionMetrics(T, 'SortBy', 'Order').

See Also

tsa|tsaresidual|tsaregular|tsadifference

Topics

"Condition Indicators for Gear Condition Monitoring"

gearMeshFaultBands

Construct frequency bands around the characteristic fault frequencies of meshing gears for spectral feature extraction

Syntax

```
FB = gearMeshFaultBands(FR,Ni,No)
FB = gearMeshFaultBands(____,Name,Value)
[FB,info] = gearMeshFaultBands(____)
```

gearMeshFaultBands(____)

Description

FB = gearMeshFaultBands(FR,Ni,No) generates characteristic fault frequency bands FB of gear mesh using the rotational speed of the input gear FR and the number of teeth on the input Ni and output gear No respectively. The values in FB have the same implicit units as FR

FB = gearMeshFaultBands(_____, Name, Value) allows you to specify additional parameters using one or more name-value pair arguments.

[FB, info] = gearMeshFaultBands(_____) also returns the structure info containing information about the generated fault frequency bands FB.

gearMeshFaultBands (_____) with no output arguments plots a bar chart of the generated fault frequency bands FB.

Examples

Frequency Bands of Pinion and Gear Mesh

For this example, consider a simple gear set with an 8-toothed pinion on the input shaft meshing with a 42-toothed spur gear on the output shaft. Assume that the input shaft is spinning at 20 rpm. Construct the gear mesh frequency bands using the physical characteristics of the gear set.

```
Labels: ["1Fi" "1Fo" "1Fa" "1Fm" "1Fm"]
FaultGroups: [1 2 3 4 5]
```

FB is a 5x2 array which includes the primary frequencies 1Fi, 1Fo, 1Fa and 1Fm respectively. The structure info contains the center frequencies and labels of each frequency range in FB.

Frequency Bands and Spectral Metrics of Gear Train

For this example, consider a simple gear set with an 8-toothed pinion on the input shaft meshing with a 42-toothed spur gear on the output shaft. Assume that the input shaft is driven at 20 Hz. The dataset motorSignal.mat contains vibration data for the gear mesh sampled at 1500 Hz.

First, construct the gear mesh frequency bands using the physical characteristics of the gear set. Construct the frequency bands with the first 3 sidebands.

```
Ni = 8;
No = 42;
FR = 20;
FB = gearMeshFaultBands(FR,Ni,No,'Sidebands',1:3)
FB = 15 \times 2
            21.0000
   19,0000
   2.8095
             4.8095
   79.0000
           81.0000
  99.0000 101.0000
 119.0000 121.0000
  139.0000 141.0000
  179.0000 181.0000
 199.0000 201.0000
 219.0000 221.0000
  147.5714 149.5714
```

FB is a 15x2 array which includes the primary frequencies and their sidebands.

Load the vibration data and compute PSD and frequency grid using pspectrum. Use a frequency resolution of 0.5.

```
load('motorSignal.mat','C');
fs = 1500;
[psd,freqGrid] = pspectrum(C,fs,'FrequencyResolution',0.5);
```

Now, use the frequency bands and PSD data to compute the spectral metrics.

```
spectralMetrics = faultBandMetrics(psd,freqGrid,FB)
```

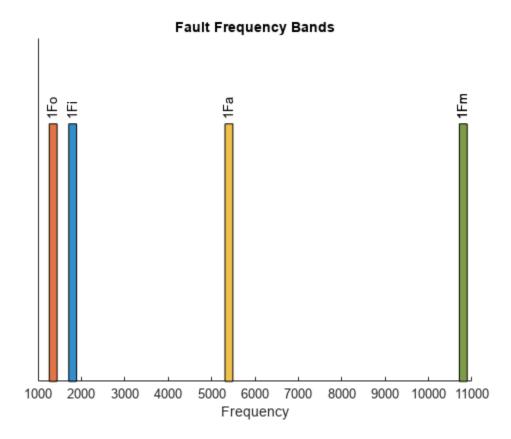
spectralMetrics=1×46 PeakAmplitude1	<i>table</i> PeakFrequency1	BandPower1	PeakAmplitude2	PeakFrequency2	BandPov
0.0054125	19	0.0051216	0.55167	4.25	0.4184

spectralMetrics is a 1x46 table with peak amplitude, peak frequency and band power calculated for each frequency range in FB. The last column in spectralMetrics is the total band power, computed across all 15 frequencies in FB.

Visualize Frequency Bands for Pinion and Gear Set

For this example, consider a simple pinion and gear set with an input shaft speed of 1800 rpm. Considering that the pinion on the input shaft has 6 teeth and the gear on the output shaft has 8 teeth, visualize the frequency bands for the gear mesh.

```
FR = 1800;
Ni = 6;
No = 8;
gearMeshFaultBands(FR,Ni,No)
```



From the plot, observe the following:

- Output shaft defect frequency, 1Fo at 1350 Hz
- Input shaft defect frequency, 1Fi at 1800 Hz
- Assembly phase defect frequency, 1Fa at 5400 Hz
- Gear mesh defect frequency, 1Fm at 10800 Hz

Input Arguments

FR — Rotational speed of the input gear

positive scalar

Rotational speed of the input gear, specified as a positive scalar. FR is the fundamental frequency around which gearMeshFaultBands generates the fault frequency bands. Specify FR either in Hertz or revolutions per minute.

Ni — Number of teeth on the input gear

positive integer

Number of teeth on the input gear, specified as a positive integer.

No — Number of teeth on the output gear

positive integer

Number of teeth on the output gear, specified as a positive integer.

Name-Value Pair Arguments

Specify optional pairs of arguments as Name1=Value1, ..., NameN=ValueN, where Name is the argument name and Value is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: ..., 'Harmonics', [1,3,5]

Harmonics — Harmonics of the fundamental frequency to be included

1 (default) | vector of positive integers

Harmonics of the fundamental frequency to be included, specified as the comma-separated pair consisting of 'Harmonics' and a vector of positive integers. The default value is 1. Specify 'Harmonics' when you want to construct the frequency bands with more harmonics of the fundamental frequency.

Sidebands — Sidebands around the fundamental frequency and its harmonics to be included

0 (default) | vector of nonnegative integers

Sidebands around the fundamental frequency and its harmonics to be included, specified as the comma-separated pair consisting of 'Sidebands' and a vector of nonnegative integers. The default value is 0. Specify 'Sidebands' when you want to construct the frequency bands with sidebands around the fundamental frequency and its harmonics.

Width — Width of the frequency bands centered at the nominal fault frequencies 10 percent of the fundamental frequency (default) | positive scalar

Width of the frequency bands centered at the nominal fault frequencies, specified as the commaseparated pair consisting of 'Width' and a positive scalar. The default value is 10 percent of the fundamental frequency. Avoid specifying 'Width' with a large value so that the fault bands do not overlap.

Domain — Units of the fault band frequencies

'frequency' (default) | 'order'

Units of the fault band frequencies, specified as the comma-separated pair consisting of 'Domain' and either 'frequency' or 'order'. Select:

- 'frequency' if you want FB to be returned in the same units as FR.
- 'order' if you want FB to be returned as number of rotations relative to FR.

Folding — Logical value specifying whether negative nominal fault frequencies have to be folded about the frequency origin

false (default) | true

Logical value specifying whether negative nominal fault frequencies have to be folded about the frequency origin, specified as the comma-separated pair consisting of 'Folding' and either true or false. If you set 'Folding' to true, then faultBands folds the negative nominal fault frequencies about the frequency origin by taking their absolute values such that the folded fault bands always fall in the positive frequency intervals. The folded fault bands are computed as

 $\left[\max\left(0, |F| - \frac{W}{2}\right), |F| + \frac{W}{2}\right]$, where W is the 'Width' name-value pair and F is one of the nominal fault frequencies.

Output Arguments

FB — Fault frequency bands

Nx2 array

Fault frequency bands, returned as an Nx2 array, where N is the number of fault frequencies. FB is returned in the same units as FR, in either Hertz or orders. Use the generated fault frequency bands to extract spectral metrics using faultBandMetrics. The generated fault bands, $\left[F - \frac{W}{2}, F + \frac{W}{2}\right]$, are centered at the characteristic defect frequencies and their harmonics and sidebands for:

- Input shaft defect frequency, Fi
- Output shaft defect frequency, Fo
- Gear mesh defect frequency, Fm
- Assembly phase pass defect frequency, Fa

When you specify the sidebands, gearMeshFaultBands computes the sidebands with respect to the input and output shaft defect frequencies:

- Fault frequency bands for input gear defects with its harmonics and the first sideband at Fi
- Fault frequency bands for output gear defects with its harmonics and the first sideband at Fo

gearMeshFaultBands truncates negative fault frequency bands automatically and generates a warning message.

The value W is the width of the frequency bands, which you can specify using the 'Width' name-value pair.

info — Information about the fault frequency bands

structure

Information about the fault frequency bands in FB, returned as a structure with the following fields:

- Centers Center fault frequencies
- Labels Labels describing each frequency
- FaultGroups Fault group numbers equal to the number of frequencies

Algorithms

gearMeshFaultBands computes the different characteristic fault frequencies as follows:

- Input shaft defect frequency, $F_i = FR$
- Output shaft defect frequency, $F_o = \frac{Ni}{No}FR$
- Gear mesh defect frequency, $F_m = NiFR = NoF_o$
- Assembly phase pass defect frequency, $F_a = \frac{F_m}{\gcd(Ni, No)}$

Version History

Introduced in R2019b

References

[1] Lang, George Fox. "S&V geometry 101." Sound and Vibration 33 (1999): 16-26.

See Also

faultBandMetrics | faultBands | bearingFaultBands | gearConditionMetrics

Topics

"Motor Current Signature Analysis for Gear Train Fault Detection"

generateSimulationEnsemble

Generate ensemble data by running a Simulink model

Syntax

```
[status,E] = generateSimulationEnsemble(simin)
[status,E] = generateSimulationEnsemble(simin,location)
[status,E] = generateSimulationEnsemble(simin,location,Name,Value)
```

Description

[status,E] = generateSimulationEnsemble(simin) generates data for a simulation ensemble by running the Simulink[®] model specified by simin. This input argument is a vector of Simulink.SimulationInput objects that also specifies other parameters to change from simulation to simulation to generate the ensemble. The function writes the simulation data log files to the current folder. Each file contains the corresponding Simulink.SimulationInput object and all the variables that the model is configured to log for the simulation. The output arguments indicate whether any simulations generate errors and return any such errors. Use simulationEnsembleDatastore to create an ensemble datastore for interacting with the simulated data.

For general information about data ensembles, see "Data Ensembles for Condition Monitoring and Predictive Maintenance".

[status,E] = generateSimulationEnsemble(simin,location) also specifies a path to a location at which to store the simulation results.

[status,E] = generateSimulationEnsemble(simin,location,Name,Value) uses
additional options specified by one or more Name,Value pair arguments.

Examples

Generate Ensemble of Fault Data

Generate a simulation ensemble datastore of data representing a machine operating under fault conditions by simulating a Simulink® model of the machine while varying a fault parameter.

Load the Simulink model. This model is a simplified version of the gear-box model described in "Using Simulink to Generate Fault Data". For this example, only one fault mode is modeled, a gear-tooth fault.

```
mdl = 'TransmissionCasingSimplified';
open_system(mdl)
```

The gear-tooth fault is modeled as a disturbance in the Gear Tooth fault subsystem. The magnitude of the disturbance is controlled by the model variable ToothFaultGain, where ToothFaultGain = 0 corresponds to no gear-tooth fault (healthy operation). To generate the ensemble of fault data, you use generateSimulationEnsemble to simulate the model at different values of ToothFaultGain, ranging from -2 to zero. This function uses an array of

Simulink.SimulationInput objects to configure the Simulink model for each member in the ensemble. Each simulation generates a separate member of the ensemble in its own data file. Create such an array, and use setVariable to assign a tooth-fault gain value for each run.

```
toothFaultValues = -2:0.5:0; % 5 ToothFaultGain values
for ct = numel(toothFaultValues):-1:1
    simin(ct) = Simulink.SimulationInput(mdl);
    simin(ct) = setVariable(simin(ct), 'ToothFaultGain',toothFaultValues(ct));
end
```

For this example, the model is already configured to log certain signal values, Vibration and Tacho (see "Export Signal Data Using Signal Logging" (Simulink)). generateSimulationEnsemble further configures the model to:

- Save logged data to files in the folder you specify.
- Use the timetable format for signal logging.
- Store each Simulink.SimulationInput object in the saved file with the corresponding logged data.

Specify a location for the generated data. For this example, save the data to a folder called Data within your current folder. The indicator status is 1 (true) if all the simulations complete without error.

```
mkdir Data
location = fullfile(pwd,'Data');
[status,E] = generateSimulationEnsemble(simin,location);
[31-Aug-2022 09:13:23] Running simulations...
[31-Aug-2022 09:13:32] Completed 1 of 5 simulation runs
[31-Aug-2022 09:13:37] Completed 2 of 5 simulation runs
[31-Aug-2022 09:13:42] Completed 3 of 5 simulation runs
[31-Aug-2022 09:13:47] Completed 4 of 5 simulation runs
[31-Aug-2022 09:13:52] Completed 5 of 5 simulation runs
```

Inside the Data folder, examine one of the files. Each file is a MAT-file containing the following MATLAB® variables:

- SimulationInput The Simulink.SimulationInput object that was used to configure the model for generating the data in the file. You can use this to extract information about the conditions (such as faulty or healthy) under which this simulation was run.
- logsout A Dataset object containing all the data that the Simulink model is configured to log.
- PMSignalLogName The name of the variable that contains the logged data ('logsout' in this example). The simulationEnsembleDatastore command uses this name to parse the data in the file.
- SimulationMetadata Other information about the simulation that generated the data logged in the file.

Now you can create the simulation ensemble datastore using the generated data. The resulting simulationEnsembleDatastore object points to the generated data. The object lists the data variables in the ensemble, and by default all the variables are selected for reading. Examine the DataVariables and SelectedVariables properties of the ensemble to confirm these designations.

ensemble = simulationEnsembleDatastore(location)

```
ensemble =
  simulationEnsembleDatastore with properties:
        DataVariables: [4x1 string]
        IndependentVariables: [0x0 string]
        ConditionVariables: [0x0 string]
        SelectedVariables: [4x1 string]
            ReadSize: 1
            NumMembers: 5
        LastMemberRead: [0x0 string]
            Files: [5x1 string]
```

ensemble.DataVariables

```
ans = 4x1 string
   "SimulationInput"
   "SimulationMetadata"
   "Tacho"
   "Vibration"
```

ensemble.SelectedVariables

```
ans = 4x1 string
   "SimulationInput"
   "SimulationMetadata"
   "Tacho"
   "Vibration"
```

You can now use **ensemble** to read and analyze the generated data in the ensemble datastore. See **simulationEnsembleDatastore** for more information.

Input Arguments

simin — Simulation configurations

vector of Simulink.SimulationInput objects

Simulation configurations, specified as a vector of Simulink.SimulationInput objects. The simulation configurations specify parameters for each generated member of the ensemble, such as:

- Simulink model to run
- Values of model variables
- Block parameters
- Model initial state

Thus, for example, you can create a vector of Simulink.SimulationInput objects in which all simulation configurations are identical except for the parameters that model the presence and severity of faults in your system. You can then use the vector to generate an ensemble of simulated data representing a range of healthy and faulty operating conditions.

location — Folder path

pwd (default) | string | character vector

Folder path at which to store simulation data, specified as a string or a character vector. If you do not provide location, the function uses the current folder (the path returned by pwd).

In the specified folder, the function writes one MAT-file per simulation. Each file includes the following variables:

- SimulationInput The Simulink.SimulationInput object that was used to configure the model for generating the data in this file. You can use this object to extract information about the conditions (such as faulty or healthy) under which this simulation was run.
- SimulationMetadata Other information about the simulation that generated the logged data in the file.
- A Dataset object containing all the signal and state data that the Simulink model is configured to log. By default, this variable is called logsout, but the name is configurable in the model.
- PMSignalLogName The name of the variable that contains the logged data ('logsout' by default). The simulationEnsembleDatastore command uses this name to parse the data in the file.

For more information about data logging, see "Export Signal Data Using Signal Logging" (Simulink).

Example: pwd + "\simResults"

Name-Value Pair Arguments

Specify optional pairs of arguments as Name1=Value1, ..., NameN=ValueN, where Name is the argument name and Value is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: 'UseParallel',true

UseParallel — Whether to run simulations in parallel

false (default) | true

Whether to run simulations in parallel, specified as the comma-separated pair consisting of 'UseParallel' and:

- false Do not run simulations in parallel.
- true Use a parallel pool to run multiple simulations in parallel (requires Parallel Computing Toolbox).

ShowProgress — Whether to display simulation progress

true (default) | false

Whether to display simulation progress in the MATLAB command window, specified as the commaseparated pair consisting of 'ShowProgress' and:

- true Display a simulation progress line each time an individual simulation run completes.
- false Do not display simulation progress.

Output Arguments

status — Simulation error status logical Simulation error status, returned as a logical value:

- 1 (true) if all simulations run to completion without error
- 0 (false) otherwise

E — Simulation errors

structure array

Simulation errors, returned as a structure array with fields:

- 'SimulationInput' Simulink.SimulationInput for the simulation run that generated the error
- 'ErrorDiagnostic' String containing the error

Version History

Introduced in R2018a

Extended Capabilities

Automatic Parallel Support

Accelerate code by automatically running computation in parallel using Parallel Computing Toolbox™.

To run in parallel, set the 'UseParallel' option to true.

See Also

simulationEnsembleDatastore|Simulink.SimulationInput

Topics

"Data Ensembles for Condition Monitoring and Predictive Maintenance"

joindata

Merge two frame tables using an outer join

Syntax

```
table12 = joindata(table1,table2)
table12 = joindata(table1,table2,'Keys',keys)
```

Description

joindata is a function used in code generated by **Diagnostic Feature Designer**.

table12 = joindata(table1,table2) merges two tables using an outer join with the first two columns as the primary keys to merge. In general, an outer join combines table rows where the key variables have matching values, while also retaining rows where key variables from one input table have no matches in the other input table (see outerjoin). joindata joins two frame tables. The first two columns of both frame tables contain the segment start and segment end points. The other columns in the tables contain data associated with the frame. The data column names must be unique, that is, data columns in table2 must not have the same name as the data columns in table1.

Code that is generated by **Diagnostic Feature Designer** uses joindata when performing framebased ensemble statistics processing. In the code, tablel contains existing frame data and table2 contains newly computed frame results.

table12 = joindata(table1,table2,'Keys',keys) uses the columns with the names specified in keys as the primary keys for the merge. For example, 'Keys', ["TimeStart", "TimeEnd"] specifies that joindata use the columns named "TimeStart" and "TimeEnd" rather than automatically using the first two columns for primary keys.

Examples

Merge Frame Data

Merge two overlapping frame tables.

Create table1, a 4-by-3 table that contains values for variable Var1 in four successive 5-second frames.

15 sec 20 sec 6

Create table2, also a 4-by-3 table, that overlaps the frames in table1. table2 contains the values for Var2.

```
table2 = table(seconds(5:5:20)', seconds(10:5:25)', [1;2;3;4], ...
'VariableNames', ["TimeStart", "TimeEnd", "Var2"])
```

table2=4×3 table TimeEnd TimeStart Var2 5 sec 10 sec 1 15 sec 10 sec 2 15 sec 20 sec 3 20 sec 25 sec 4

Merge the two tables using "TimeStart" and "TimeEnd" as the merge keys.

table12 = joindata(table1, table2, 'Keys', ["TimeStart", "TimeEnd"])

table12=5×4 ta TimeStart	<i>able</i> TimeEnd	Var1	Var2
0 sec 5 sec 10 sec 15 sec 20 sec	5 sec 10 sec 15 sec 20 sec 25 sec	3 4 5 6 NaN	NaN 1 2 3 4

table12 is a 5-by-4 table that contains the values for Var1 and Var2 for each frame. Missing values are represented by NaN.

Input Arguments

table1 — First frame table to merge

table

First frame table to merge, specified as a table with the first two columns representing the segment start and stop points, and the remaining columns containing the corresponding data.

table2 — Second frame table to merge

table

Second frame table to merge, specified as a table with the first two columns representing the segment start and stop point, and the remaining columns containing the corresponding data. Data column names must not match any data column names in table1.

keys – Primary keys

string array | cell array

Primary keys for table merge, specified as the comma-separated pair containing 'Keys' and either a string array with two strings or a cell of two character arrays.

Output Arguments

table12 — Merged frame data

table

Merged frame data, returned as a table.

Version History

Introduced in R2020a

See Also

frameintervals | readFrameIntervals | Diagnostic Feature Designer

Topics

"Automatic Feature Extraction Using Generated MATLAB Code" "Anatomy of App-Generated MATLAB Code"

loadRULModelForCoder

Load and reconstruct RUL model from file for use in code generation

Syntax

mdl = loadRULModelForCoder(filename)

Description

mdl = loadRULModelForCoder(filename) reconstructs an RUL model object from properties
stored in filname, which is a file created using saveRULModelForCoder. Use
loadRULModelForCoder in an entry-point function for code generation to reconstruct the model at
compile time. See "Generate Code for Predicting Remaining Useful Life" for more information.

Input Arguments

filename — File containing saved model

character vector | string

File containing saved model, specified as a character vector or string. filename is a file created using saveRULModelForCoder. You can specify a full or relative path in filename.

Output Arguments

mdl — RUL model

RUL model object

RUL model loaded from file, returned as a linearDegradationModel, an exponentialDegradationModel, a reliabilitySurvivalModel, or a covariateSurvivalModel object. The RUL model has the same type and property values as the model used to create filename.

Tips

• loadRULModelForCoder loads the model at compile time, not at run time. Therefore, any changes you make to the MAT file after compiling are not available at run time. To update the state of a degradation RUL model at run time, use restoreState.

Version History

Introduced in R2021a

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® CoderTM.

See Also

saveRULModelForCoder | readState | predictRUL | linearDegradationModel |
exponentialDegradationModel | reliabilitySurvivalModel | covariateSurvivalModel |
residualSimilarityModel | pairwiseSimilarityModel | hashSimilarityModel

Topics

"Generate Code for Predicting Remaining Useful Life"

lyapunovExponent

Characterize the rate of separation of infinitesimally close trajectories

Syntax

```
lyapExp = lyapunovExponent(X,fs)
lyapExp = lyapunovExponent(X,fs,lag)
lyapExp = lyapunovExponent(X,fs,[],dim)
lyapExp = lyapunovExponent(X,fs,lag,dim)
[lyapExp,estep,ldiv] = lyapunovExponent(____)
____ = lyapunovExponent(____,Name,Value)
```

lyapunovExponent(____)

Description

lyapExp = lyapunovExponent(X,fs) estimates the Lyapunov exponent of the uniformly sampled time-domain signal X using sampling frequency fs. Use lyapunovExponent to characterize the rate of separation of infinitesimally close trajectories in phase space to distinguish different attractors. Lyapunov exponent is useful in quantifying the level of chaos in a system, which in turn can be used to detect potential faults.

lyapExp = lyapunovExponent(X,fs,lag) estimates the Lyapunov exponent for the time delay
lag.

lyapExp = lyapunovExponent(X,fs,[],dim) estimates the Lyapunov exponent for the embedding dimension dim.

lyapExp = lyapunovExponent(X,fs,lag,dim) estimates the Lyapunov exponent for the time
delay lag and embedding dimension dim.

[lyapExp,estep,ldiv] = lyapunovExponent(____) estimates the Lyapunov exponent, expansion step, and the corresponding logarithmic divergence of the uniformly sampled time-domain signal X. Use expansion step estep and the corresponding logarithmic divergence ldiv for signal diagnostics.

____ = lyapunovExponent(____, Name, Value) estimates the Lyapunov exponent with additional options specified by one or more Name, Value pair arguments.

lyapunovExponent (_____) with no output arguments creates an average logarithmic divergence versus expansion step plot.

Use the generated interactive plot to find an appropriate ExpansionRange.

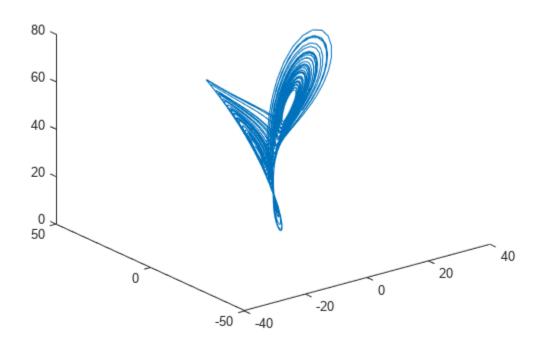
Examples

Visualize and Estimate Largest Lyapunov Exponent

In this example, consider a Lorenz attractor describing a unique set of chaotic solutions.

Load the data set and sampling frequency fs to the workspace, and visualize the Lorenz attractor in 3-D.

```
load('lorenzAttractorExampleData.mat','data','fs');
plot3(data(:,1),data(:,2),data(:,3));
```

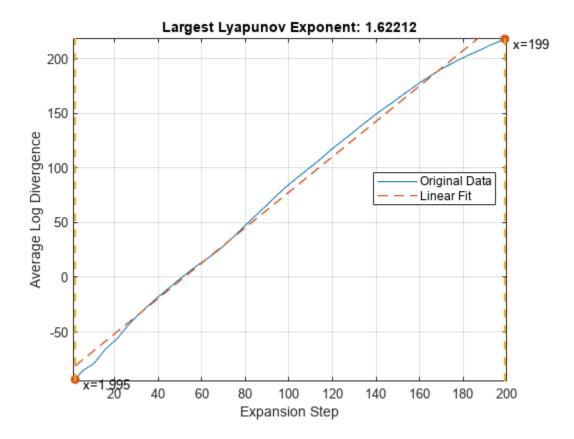


For this example, use the x-direction data of the Lorenz attractor. Since Lag is unknown, estimate the delay using phaseSpaceReconstruction. Set dimension to 3 since the Lorenz attractor is a threedimensional system. The dim and lag parameters are required to create the logarithmic divergence versus expansion step plot.

```
xdata = data(:,1);
dim = 3;
[~,lag] = phaseSpaceReconstruction(xdata,[],dim)
lag = 10
```

Create the average logarithmic divergence versus expansion step plot for the Lorenz attractor, using the lag value obtained in the previous step. Set a sufficiently large expansion range to capture all the expansion steps.

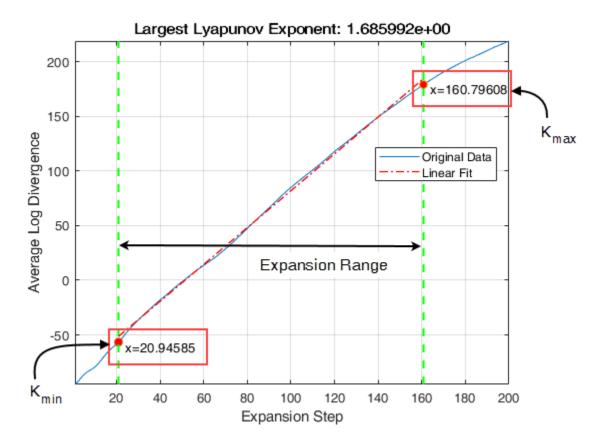
```
eRange = 200;
lyapunovExponent(xdata,fs,lag,dim,'ExpansionRange',eRange)
```



The first dashed, vertical green line (on the left) indicates the minimum number of steps used to estimate the expansion range, while the second vertical green line (on the right), represents the maximum number of steps used. Together, the first and second vertical lines represent the expansion range. The dashed red line indicates the linear fit line for the data, within the expansion range.

To compute the largest Lyapunov exponent, you first need to determine the expansion range needed for accurate estimation.

In the plot, drag the two dashed, vertical green lines to *best fit* the linear fit line to the original data line to obtain the expansion range: K_{\min} and K_{\max} .



Note the new values of the expansion range after dragging the two vertical lines for an appropriate fit.

Since expansion range can only be specified using whole numbers, round-off K_{\min} and K_{\max} to the nearest integer. Find the largest Lyapunov exponent of the Lorenz attractor using the new expansion range value.

```
Kmin = 21;
Kmax = 161;
lyapExp = lyapunovExponent(xdata,fs,lag,dim,'ExpansionRange',[Kmin Kmax])
```

lyapExp = 1.6834

A negative Lyapunov exponent indicates convergence, while positive Lyapunov exponents demonstrate divergence and chaos. The magnitude of lyapExp is an indicator of the rate of convergence or divergence of the infinitesimally close trajectories.

Input Arguments

X — Uniformly sampled time-domain signal

vector | array | timetable

Uniformly sampled time-domain signal, specified as a vector, array, or timetable. If X has multiple columns, lyapunovExponent computes the largest Lyapunov exponent by treating X as a multivariate signal.

If X is specified as a row vector, lyapunovExponent treats it as a univariate signal.

fs — Sampling frequency

scalar

Sampling frequency, specified as a scalar. Sampling frequency or sampling rate is the average number of samples obtained in one second.

If fs is not supplied, a normalized frequency of 2π is used to compute the Lyapunov exponent. If X is specified as a timetable, the sampling time is inferred from it.

dim — Embedding dimension

scalar | vector

Embedding dimension, specified as a scalar or vector. dim is equivalent to the 'Dimension' namevalue pair.

lag — Time delay

scalar | vector

Time delay, specified as a scalar or vector. lag is equivalent to the 'Lag' name-value pair.

Name-Value Pair Arguments

Specify optional pairs of arguments as Name1=Value1, ..., NameN=ValueN, where Name is the argument name and Value is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: ..., 'Dimension',3

Dimension — **Embedding dimension**

2 (default) | scalar | vector

Embedding dimension, specified as the comma-separated pair consisting of 'Dimension' and either a scalar or vector. When Dimension is scalar, every column in X is reconstructed using Dimension. When Dimension is a vector having same length as the number of columns in X, the reconstruction dimension for column i is Dimension(i).

Specify **Dimension** based on the dimension of your system, that is, the number of states. For more information on embedding dimension, see phaseSpaceReconstruction.

Lag — Delay in phase space reconstruction

1 (default) | scalar | vector

Delay in phase space reconstruction, specified as the comma-separated pair consisting of 'Lag' and either a scalar or vector. When Lag is scalar, every column in X is reconstructed using Lag. When Lag is a vector having same length as the number of columns in X, the reconstruction delay for column i is Lag(i).

The default value of Lag is 1.

If the delay is too small, random noise is introduced in the data. In contrast, if the lag is too large, the reconstructed dynamics do not represent the true dynamics of the time series. For more information on estimating optimal delay, see phaseSpaceReconstruction.

MinSeparation — Mean period

ceil(fs/max(meanfreq(X,fs))) (default) | positive scalar integer

Mean period, specified as the comma-separated pair consisting of 'MinSeparation' and a positive scalar integer.

MinSeparation is the threshold value used to find the nearest neighbor i^* for a point i to estimate the largest Lyapunov exponent.

The default value of MinSeparation is ceil(fs/max(meanfreq(X,fs))).

ExpansionRange — Range of expansion steps

[1, 5] (default) | 1x2 positive integer array | positive scalar integer

Range of expansion steps, specified as the comma-separated pair consisting of 'ExpansionRange' and either a 1x2 positive integer array or a positive scalar integer.

The minimum and maximum value of ExpansionRate is used to estimate the local expansion rate to calculate the Lyapunov exponent.

If ExpansionRange is specified as a scalar M, then the range is set to be [1, M]. ExpansionRange can only be specified using positive whole numbers and the default value is [1, 5].

Output Arguments

lyapExp — Largest Lyapunov exponent

scalar

Largest Lyapunov exponent, returned as a scalar. lyapExp quantifies the rate of divergence or convergence of close trajectories in phase space.

A negative Lyapunov exponent indicates convergence, while positive Lyapunov exponents demonstrate divergence and chaos. The magnitude of lyapExp is an indicator of the rate of convergence or divergence of the infinitesimally close trajectories.

The ability to discern levels of divergence within data sets is useful in the field of engineering to estimate component failure by studying their vibration and acoustic signals, or to predict when a ship would capsize based on its motion.[2][3]

estep — Expansion step used for estimation

array

Expansion step used for estimation, returned as an array. estep is the difference between the maximum and minimum expansion range split into an equal number of points defined by the maximum value of ExpansionRange.

ldiv — Logarithmic divergence

array

Logarithmic divergence, returned as an array with the same size as estep. The magnitude of each value in ldiv corresponds to the logarithmic convergence or divergence of each point in estep.

Algorithms

Lyapunov exponent is calculated in the following way:

- **1** The lyapunovExponent function first generates a delayed reconstruction $Y_{1:N}$ with embedding dimension m, and lag τ .
- **2** For a point i, the software then finds the nearest neighbor point i^* that satisfies $\min_{i \in I} ||Y_i Y_{i^*}||$

such that $|i - i^*| > MinSeparation$, where MinSeparation, the mean period, is the reciprocal of the mean frequency.

3 From [1], the Lyapunov exponent for the entire expansion range is calculated as,

$$\lambda(i) = \frac{1}{(K_{\max} - K_{\min} + 1)dt} \sum_{K=K_{\min}}^{K_{\max}} \frac{1}{K} \ln \frac{\|Y_{i+K} - Y_{i^*+K}\|}{\|Y_i - Y_{i^*}\|}$$

where, K_{\min} and K_{\max} represent ExpansionRange, dt is the sampling time and $ldiv = \ln \frac{\|Y_{i+K} - Y_{i^*+K}\|}{\|Y_i - Y_{i^*}\|}$

4 A single value for the Lyapunov exponent is then calculated from the earlier step using the polyfit command as,

 $lyapExp = polyfit([K_{min} K_{max}], \lambda(i))$

Version History

Introduced in R2018a

References

- [1] Michael T. Rosenstein , James J. Collins , Carlo J. De Luca. "A practical method for calculating largest Lyapunov exponents from small data sets ". *Physica D* 1993. Volume 65. Pages 117-134.
- [2] Caesarendra, Wahyu & Kosasih, P & Tieu, Kiet & Moodie, Craig. "An application of nonlinear feature extraction-A case study for low speed slewing bearing condition monitoring and prognosis." *IEEE/ASME International Conference on Advanced Intelligent Mechatronics: Mechatronics for Human Wellbeing, AIM 2013.*1713-1718. 10.1109/AIM.2013.6584344.
- [3] McCue, Leigh & W. Troesch, Armin. (2011). "Use of Lyapunov Exponents to Predict Chaotic Vessel Motions". *Fluid Mechanics and its Applications*. 97. 415-432. 10.1007/978-94-007-1482-3_23.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® CoderTM.

Usage notes and limitations:

• Syntaxes that generate plots are not supported for code generation.

See Also

approximateEntropy | correlationDimension | phaseSpaceReconstruction

meanDifferenceModel

Identify most degraded cell in serially connected lithium-ion battery pack

Syntax

meanDifferenceModel(data)
meanDifferenceModel(data,Name=Value)
[worstcell,deltae,deltar0] = meanDifferenceModel(____)

Description

meanDifferenceModel(data) analyzes the consistency of the open-circuit voltage (OCV) for each cell in a serially connected lithium-ion battery pack and plots the results. The software combines the recursive least square (RLS) algorithm with the mean-difference model (MDM) to estimate the deviation of the OCV of each cell from the mean OCV of the pack [1]. The larger the deviation is in the negative direction, the more likely it is that the battery pack has a fault condition, such as an internal short circuit. The plot legend identifies the cell with the highest deviation, and therefore, the worst cell in the pack.

The algorithm imposes no restrictions on battery activity during the collection of data. The battery can be in any operating sequence, including charging, discharging, and standby phases.

meanDifferenceModel(data,Name=Value) incorporates additional options specified by one or more name-value arguments. For example, set the CurrentVariable argument to 10 to specify that the column with index 10 contains the pack current values.

[worstcell,deltae,deltar0] = meanDifferenceModel(____) returns the index of the worst cell worstcell, the deviation deltae of the cell voltages from the mean OCV, and the deviation deltar0 of the internal resistances from the mean R_0 value. You can use this syntax with any of the previous input-argument combinations.

Examples

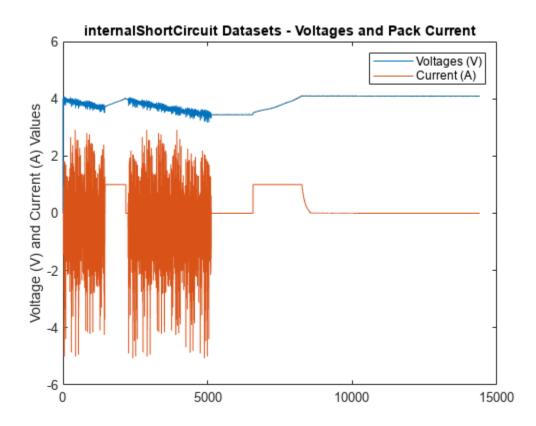
Identify Worst Cell in Serially Connected Battery Pack

Load the data, which represents an operating profile for an eight-cell battery pack in which one cell is experiencing an internal short circuit. The profile includes standby, driving, charging, and balancing phases. The data consists of 10 columns that contain the sample time (column 1), battery voltages (columns 2–9), and pack current (column 10).

load internalShortCircuit.mat internalShortCircuit

Plot the battery voltages and the pack current together.

```
plot(internalShortCircuit(:,2:9))
hold on
plot(internalShortCircuit(:,10))
legend('Voltages (V)','Current (A)')
title('internalShortCircuit Datasets - Voltages and Pack Current')
```

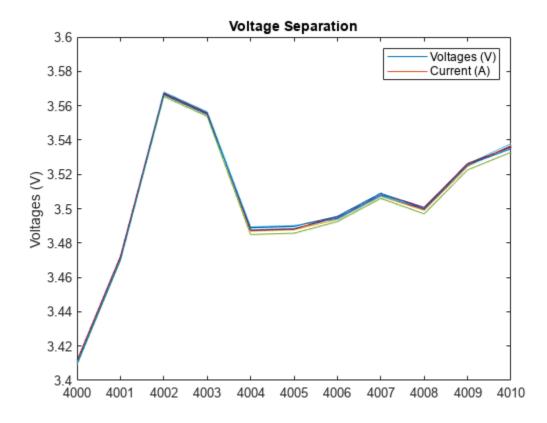


```
ylabel('Voltage (V) and Current (A) Values')
hold off
```

The voltages appear to track closely, but at this scale it is hard to differentiate them.

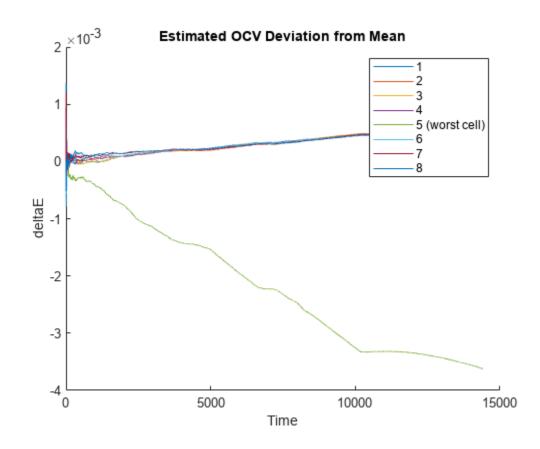
Zoom into the region after t = 4000 to show the individual voltages more clearly.

```
xlim([4000 4010])
ylim([3.4 3.6])
title('Voltage Separation')
ylabel('Voltages (V)')
```



The voltages track closely together. There is no cell that is obviously degrading relative to the others. Identify the worst cell using meanDifferenceModel. meanDifferenceModel(internalShortCircuit(:,2:end))

1-141



The mean difference model clearly differentiates cell 5.

Specify Time and Current Variables

Load the data, which is contained in a table, and show the first two rows.

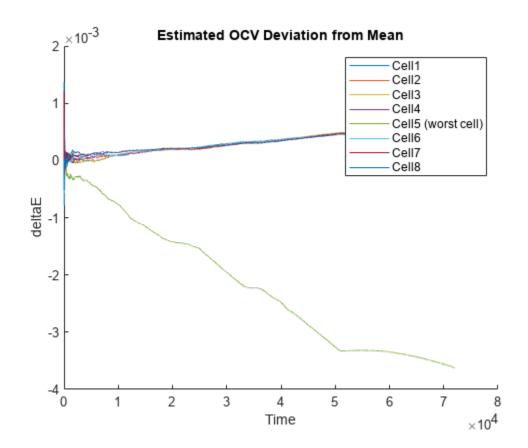
load internalShortCircuitTbl.mat internalShortCircuitTbl
head(internalShortCircuitTbl,2)

Time	Cell1	Cell2	Cell3	Cell4	Cell5	Cell6	Cell7	Cell8	Curren
÷	-	0 4.0018	-	-	-	-	-	-	-

data = internalShortCircuitTbl;

Use meanDifferenceModel to identify the worst cell, specifying the time and current variables. Use Time to specify the time variable. Use CurrentVariable to specify the current variable.

meanDifferenceModel(data(:,2:end),Time=data.Time,CurrentVariable="Current")



The plot identifies the worst cell.

Obtain Model Analysis Results

Load the data, which is contained in a table.

```
load internalShortCircuitTbl.mat internalShortCircuitTbl
data = internalShortCircuitTbl;
```

Run meanDifferenceModel, using output arguments to store the analysis results.

```
[worstcell,deltae,deltar0] = meanDifferenceModel(data(:,2:end),Time=data.Time,CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariable="CurrentVariab
```

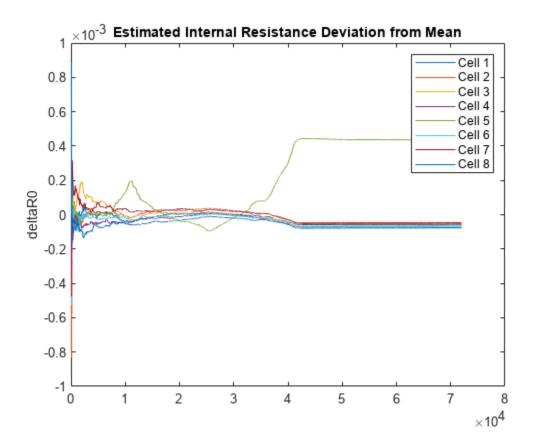
Identify the worst cell.

```
iwc = worstcell
```

iwc = 5

Plot the estimated internal resistance deviations.

```
time = data.Time;
plot(data.Time,deltar0.Variables)
title('Estimated Internal Resistance Deviation from Mean')
legend("Cell 1","Cell 2","Cell 3","Cell 4","Cell 5","Cell 6","Cell 7","Cell 8")
ylabel('deltaR0')
```



Cell 5, which the function identifies as the worst cell, has the largest internal resistance deviation.

Input Arguments

data — Battery data

table | timetable | matrix

Battery cell voltage and pack current data, specified as a table, a timetable, or a matrix that contains ns rows, where ns is the number of samples, and nc+1 columns or variables, where nc is the number of battery cells. By default, the software interprets the last column as the pack current. You can specify a different column for the pack current by using the 'CurrentVariable' name-value argument.

If your measurement data also includes an explicit column for time, you must exclude that column from the data argument when you call meanDifferenceModel. However, you can access the time data for plotting by using the 'Time' name-value argument.

Example: meanDifferenceModel(data(:,2:end),Time=data(:,1)) analyzes the OCV deviations and pack current using the voltage and current data in the matrix or table data, and plots the results against the time data in the first column.

Name-Value Pair Arguments

Specify optional pairs of arguments as Name1=Value1, ..., NameN=ValueN, where Name is the argument name and Value is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Example: meanValueModel(data,CurrentVariable="Current") identifies the table or timetable variable with the name "Current" as the pack current variable.

Time — Time data

numeric vector | duration vector | datetime vector

Time data to use for plotting, specified as numeric vector, a duration vector, or a datetime vector of length *ns*, where *ns* is the number of samples in data. 'Time' can be a column in the dataset used for data, or a separate vector.

If data is a timetable, the time information in data takes precedence and the software ignores the 'Time' specification.

If data is a table or a matrix and 'Time' is not specified, then the function plots the results against the index vector [1:*ns*].

Example: meanDifferenceModel(data,Time=tv) specifies the time vector tv, which has the same number of rows as data but is separate from data.

CurrentVariable — Pack-current column identifier

string | character vector | integer

Pack-current column identifier that provides the variable name or column index of the pack-current data, specified as a string, a character vector, or an integer.

- When data is a timetable or table, 'CurrentVariable' can be a string, a character vector, or an integer.
- When data is a matrix, 'CurrentVariable' must be an integer.

Example: meanValueModel(data,CurrentVariable=10) identifies the column with the index of 10 as the pack current data.

ForgettingFactor — Forgetting factor for RLS estimation

1 (default) | numeric scalar in the range (0,1]

Forgetting factor for RLS (recursive least squares) estimation, specified as a numeric scalar in the range (0,1]. The value of 'ForgettingFactor' determines how significant the past measurements are for parameter estimation. A value of 1 corresponds to "no forgetting", that is, maintaining the values of all past measurements. For more information, see the ForgettingFactor argument description in recursiveLS

Example: meanValueModel(data, ForgettingFactor=0.995) sets the forgetting factor to 0.995.

Output Arguments

worstcell — index of worst cell
integer

Index of the worst cell, returned as an integer that corresponds to the column of data that contains the voltage of the cell for which the OCV deviation from the mean OCV is the greatest in the negative direction.

deltae — OCV deviations

table | timetable | matrix

Estimated OCV deviations from the mean OCV, returned as a table, timetable, or matrix. The data type of deltae is consistent with the data type of data.

deltar0 — Internal resistance deviation

table | timetable | matrix

Estimated internal resistance deviations from the mean internal resistance R_0 , returned as a table, timetable, or matrix. The data type of deltar0 is consistent with the data type of data.

Version History

Introduced in R2022b

References

[1] Ouyang, Minggao, Mingxuan Zhang, Xuning Feng, Languang Lu, Jianqiu Li, Xiangming He, and Yuejiu Zheng. "Internal Short Circuit Detection for Battery Pack Using Equivalent Parameter and Consistency Method." *Journal of Power Sources* 294 (October 2015): 272–83. https:// doi.org/10.1016/j.jpowsour.2015.06.087.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder[™].

See Also

recursiveLS

monotonicity

Quantify monotonic trend in condition indicators

Syntax

```
Y = monotonicity(X)
```

- Y = monotonicity(X,lifetimeVar)
- Y = monotonicity(X,lifetimeVar,dataVar)
- Y = monotonicity(X,lifetimeVar,dataVar,memberVar)
- Y = monotonicity(____,Name,Value)

monotonicity(____)

Description

Y = monotonicity(X) returns the monotonicity of the lifetime data X. Use monotonicity to quantify the monotonic trend in condition indicators as the system evolves toward failure. The values of Y range from 0 to 1, where Y is 1 if X is perfectly monotonic and 0 if X is non-monotonic.

As a system gets progressively closer to failure, a suitable condition indicator typically has a monotonic trend. Conversely, any feature with a non-monotonic trend is a less suitable condition indicator.

Y = monotonicity(X,lifetimeVar) returns the monotonicity of the lifetime data X using the lifetimeVar.

Y = monotonicity(X,lifetimeVar,dataVar) returns the monotonicity of the lifetime data X using the data variables specified by dataVar.

Y = monotonicity(X,lifetimeVar,dataVar,memberVar) returns the monotonicity of the lifetime data X using the lifetime variable lifetimeVar, the data variables specified by dataVar, and the member variable memberVar.

Y = monotonicity(____, Name, Value) estimates the monotonicity with additional options specified by one or more Name, Value pair arguments. You can use this syntax with any of the previous input-argument combinations.

monotonicity(____) with no output arguments plots a bar chart of ranked monotonicity values.

Examples

Monotonicity of Data in Cell Array of Matrices

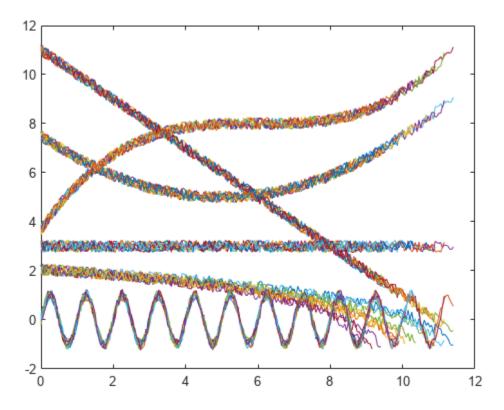
In this example, consider the lifetime data of 10 identical machines with the following 6 potential prognostic parameters—constant, linear, quadratic, cubic, logarithmic, and periodic. The data set machineDataCellArray.mat contains C, which is a 1×10 cell array of matrices where each element of the cell array is a matrix that contains the lifetime data of a machine. For each matrix in the cell array, the first column contains the time while the other columns contain the data variables.

Load the lifetime data and visualize it against time.

```
load('machineDataCellArray.mat','C')
display(C)
C=1×10 cell array
Columns 1 through 4
  {219x7 double} {189x7 double} {202x7 double} {199x7 double}
Columns 5 through 8
  {229x7 double} {184x7 double} {224x7 double} {208x7 double}
Columns 9 through 10
  {181x7 double} {197x7 double}
for k = 1:length(C)
```

```
plot(C{k}(:,1), C{k}(:,2:end));
hold on;
```

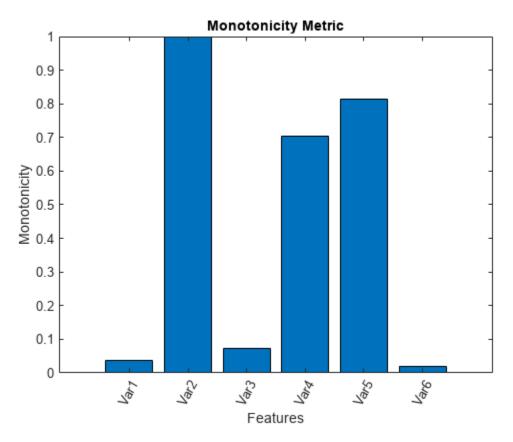
```
end
```



Observe the 6 different condition indicators-constant, linear, quadratic, cubic, logarithmic, and periodic-for all 10 machines on the plot.

Visualize the monotonicity of the potential prognostic features.

monotonicity(C)



From the histogram plot, observe that the features Var2, Var4 and Var5 rank better than the others. Hence, these features are more appropriate for remaining useful life predictions since they are the best indicators of machine health.

Monotonicity of Data in Cell Array of Tables

In this example, consider the lifetime data of 10 identical machines with the following 6 potential prognostic parameters—constant, linear, quadratic, cubic, logarithmic, and periodic. The data set machineDataTable.mat contains T, which is a 1x10 cell array of tables where each element of the cell array contains a table of lifetime data for a machine.

Load and display the data.

```
load('machineDataTable.mat','T');
display(T)
T=1×10 cell array
Columns 1 through 4
 {219x7 table} {189x7 table} {202x7 table} {199x7 table}
Columns 5 through 8
```

{229x7 table} {184x7 table} {224x7 table} {208x7 table} Columns 9 through 10 {181x7 table} {197x7 table}

 $head(T{1},2)$

Time	Constant	Linear	Quadratic	Cubic	Logarithmic	Periodic
Θ	3.2029	11.203	7.7029	3.8829	2.2517	0.2029
0.05	2.8135	10.763	7.2637	3.6006	1.8579	0.12251

Note that every table in the cell array contains the lifetime variable 'Time' and the data variables 'Constant', 'Linear', 'Quadratic', 'Cubic', 'Logarithmic', and 'Periodic'.

Compute monotonicity using Spearman's rank correlation method with Time as the lifetime variable.

```
Y = monotonicity(T, 'Time', 'Method', 'rank')
```

Y=1×6 table Constant	Linear	Quadratic	Cubic	Logarithmic	Periodic
0.069487	1	0.17777	0.97993	0.99957	0.059208

From the resulting table of monotonicity values, observe that the linear, cubic, and logarithmic features have values closer to 1. Hence, these three features are more appropriate for predicting remaining useful life since they are the best indicators of machine health.

Visualize Monotonicity of Lifetime Data in Ensemble Datastore

Consider the lifetime data of 4 machines. Each machine has 4 fault codes for the potential condition indicators-voltage, current, and power. monotonicityEnsemble.zip is a collection of 4 files where every file contains a timetable of lifetime data for each machine - tbl1.mat, tbl2.mat, tbl3.mat, and tbl4.mat. You can also use files containing data for multiple machines. For each timetable, the organization of the data is as follows:

Time	Voltage	Current	Power	FaultCode	Machine

When you perform calculations on tall arrays, MATLAB® uses either a parallel pool (default if you have Parallel Computing Toolbox[™]) or the local MATLAB session. To run the example using the local MATLAB session, change the global execution environment by using the mapreducer function.

mapreducer(0)

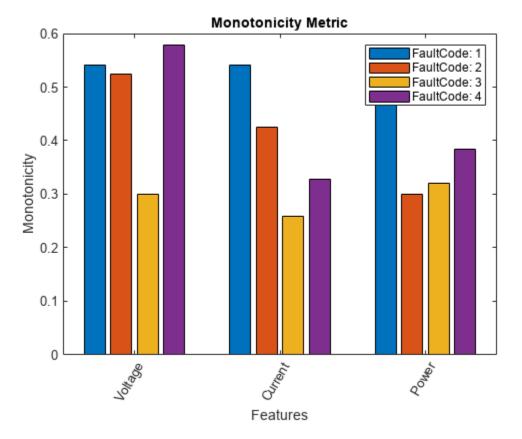
Extract the compressed files, read the data in the timetables, and create a fileEnsembleDatastore object using the timetable data. For more information on creating a file ensemble datastore, see fileEnsembleDatastore.

```
unzip monotonicityEnsemble.zip;
ens = fileEnsembleDatastore(pwd,'.mat');
ens.DataVariables = {'Voltage','Current','Power','FaultCode','Machine'};
% Make sure that the function for reading data is on path
addpath(fullfile(matlabroot,'examples','predmaint','main'))
ens.ReadFcn = @readtable_data;
ens.SelectedVariables = {'Voltage','Current','Power','FaultCode','Machine'};
```

Visualize the monotonicity of the potential prognostic features with 'Machine' as the member variable and group the lifetime data by 'FaultCode'. Grouping the lifetime data ensures that monotonicity calculates the metric for each fault code separately.

```
monotonicity(ens,'MemberVariable','Machine','GroupBy','FaultCode');
```

Evaluating tall expression using the Local MATLAB Session:
Pass 1 of 1: Completed in 1.1 sec
Evaluation completed in 2.2 sec
Evaluating tall expression using the Local MATLAB Session:
Pass 1 of 1: Completed in 0.3 sec
Evaluation completed in 0.63 sec
Evaluating tall expression using the Local MATLAB Session:
Pass 1 of 1: Completed in 0.73 sec
Evaluation completed in 0.8 sec



monotonicity returns a histogram plot with the features ranked by their monotonicity values. A higher monotonicity value indicates a more suitable prognostic parameter. For instance, the candidate feature Current has the highest monotonic trend for machines with FaultCode 1.

rmpath(fullfile(matlabroot,'examples','predmaint','main')) % Reset path

Input Arguments

X — Lifetime data

cell array of matrices | cell array of tables and timetables | fileEnsembleDatastore object | table | timetable

Lifetime data, specified as a cell array of matrices, cell array of tables and timetables, fileEnsembleDatastore object, table, or timetable. Lifetime data contains run-to-failure data of the systems being monitored. The term *lifetime* here refers to the life of the machine defined in terms of the units you use to measure system life. Units of lifetime can be quantities such as the distance traveled (miles), fuel consumed (gallons), or time since the start of operation (days).

If X is

- a cell array of matrices or tables, the function assumes that each matrix or table contains columns of lifetime data for a system. Each column of every matrix or table, except the first column, contains data for a prognostic variable. 'Varl', 'Var2', ... can be used to refer to the matrix columns that contain the lifetime data. For instance, the file machineDataCellArray.mat contains a 1-by-10 cell array of matrices C, where each of the 10 matrices contains data for a particular machine.
- a table or timetable, the function assumes that each column, except the first one, contains columns of lifetime data. The table variable names can be used to refer to the columns that contain the lifetime data. If lifetimeVar is not specified when X is a table, then the first data column is used as the lifetime variable.
- a fileEnsembleDatastore object, specify the data variables dataVar and member variables memberVar to be used. If lifetimeVar is not specified, then the first data column is used as the lifetime variable for computation.

Each numerical member in X is of type double.

lifetimeVar — Lifetime variable

string | character vector

Lifetime variable, specified as a string or character vector. lifetimeVar measures the lifetime of the systems being monitored and the lifetime data is sorted with respect to lifetimeVar. The value of lifetimeVar must be a valid ensemble or table variable name.

For a cell array of matrices, the value 'Time' can be used to refer to the first column of each matrix, which is assumed to contain the lifetime variable. For instance, the file machineDataCellArray.mat contains the cell array C, where the first column in each matrix contains the lifetime variable while the other columns contain the data variables.

dataVar — Data variables

string array | character vector | cell array of character vectors

Data variables, specified as a string array, character vector, or cell array of character vectors. Data variables are the main content of the members of an ensemble. Data variables can include measured data or derived data for the analysis and development of predictive maintenance algorithms.

If X is

- a fileEnsembleDatastore object, the value of dataVar supersedes the DataVariables property of the ensemble.
- a cell array of matrices, the value 'Time' can be used to refer to the first column of each matrix, that is, the lifetime variable lifetimeVar. 'Var1', 'Var2', ... can be used to refer to the other matrix columns which contain the lifetime data. For instance, the file machineDataCellArray.mat contains the cell array C where the first column in each matrix contains the lifetime variable. The other columns in the cell array C contain the data variables.
- a table, the table variable names can be used to refer to the columns which contain the lifetime data.

The values of dataVar must be valid ensemble or table variable names. If dataVar is not specified, the computation includes all data columns except the one specified in lifetimeVar. For instance, suppose that each entry in a cell array is a table with variables A, B, C, and D. Setting dataVar to ["A", "D"] uses only A and D for the computation while C and D are ignored.

memberVar — Member variable

string | character vector

Member variable, specified as a string or character vector. Use memberVar to specify the variable for identifying the systems or machines in lifetime data X. For instance, in the fileEnsembleDatastore object, the fifth column in each timetable contains numbers that identify data from a particular machine. The column name corresponds to the member variable memberVar.

memberVar is ignored when X is specified as a cell array of matrices or tables.

Name-Value Pair Arguments

Specify optional pairs of arguments as Name1=Value1, ..., NameN=ValueN, where Name is the argument name and Value is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: ..., 'Method', 'rank'

LifeTimeVariable — Lifetime variable

strings(0) (default) | string | character vector

Lifetime variable, specified as the comma-separated pair consisting of 'LifeTimeVariable' and either a string or character vector. If 'LifeTimeVariable' is not specified, then the first data column is used.

'LifeTimeVariable' is equivalent to the input argument lifetimeVar.

DataVariables — Data variables

strings(0) (default) | string array | character vector | cell array of character vectors

Data variables, specified as the comma-separated pair consisting of 'DataVariables' and either a string array, character vector or cell array of character vectors.

'DataVariables' is equivalent to the input argument dataVar.

MemberVariable — Member variables

[] (default) | string | character vector

Member variables, specified as the comma-separated pair consisting of 'MemberVariable' and either a string or character vector.

'MemberVariable' is equivalent to the input argument memberVar.

GroupBy — Grouping criterion

[] (default) | string | character vector

Grouping criterion, specified as the comma-separated pair consisting of 'GroupBy' and either a string or character vector. Use 'GroupBy' to specify the variables for grouping the lifetime data X by operating conditions.

The function computes the metric separately for each group that results from applying the criterion, such as a fault condition, specified by 'GroupBy'. For instance, in the fileEnsembleDatastore object ens, the fourth column in each timetable in ens contains the variable 'FaultCode'. The metric is computed for each machine by grouping the data by 'FaultCode'.

You can only group variables when X is defined as a fileEnsembleDatastore object, table, timetable, or cell array of tables or timetables.

WindowSize — Size of the centered moving average window for data smoothing

[] (default) | scalar | two-element vector

Size of the centered moving average window for data smoothing, specified as the comma-separated pair consisting of 'WindowSize' and either a scalar or two-element vector. A Savitzky-Golay filter is used for data smoothing. For more information, see smoothdata.

If 'WindowSize' is not specified, the window length is automatically determined from lifetime data X using smoothdata(X, 'sgolay'). Set 'WindowSize' to 0 to turn off data smoothing.

Method — Method to compute monotonicity

'sign' (default) | 'rank'

Method to compute monotonicity, specified as the comma-separated pair consisting of 'Method' and either 'sign' or 'rank'.

- 'sign', Use the signum formula.
- 'rank', Use Spearman's rank correlation formula.

For more information, see "Algorithms" on page 1-155.

Output Arguments

Y — Monotonicity of lifetime data

vector | table

Monotonicity of lifetime data, returned as a vector or table.

monotonicity characterizes the trend of a feature as the system evolves toward failure. As a system gets progressively closer to failure, a suitable condition indicator typically has a monotonic trend. Conversely, any feature with a non-monotonic trend is a less suitable condition indicator. The values of Y range from 0 to 1.

• Y is 1 if X is perfectly monotonic.

• Y is 0 if X is perfectly non-monotonic.

Selecting appropriate estimation parameters out of all available features is the first step in building a reliable remaining useful life prediction engine. The monotonicity values in Y are useful to determine which condition indicators best track the degradation process of the systems being monitored. The higher the monotonic trend, the more desirable the feature is for prognostics.

When 'GroupBy' is not specified, then Y is returned as a row vector or single-row table. Conversely, when 'GroupBy' is specified, then each row in Y corresponds to one group.

Limitations

• When X is a tall table or tall timetable, monotonicity nevertheless loads the complete array into memory using gather. If the memory available is inadequate, then monotonicity returns an error.

Algorithms

Monotonicity is computed in the following two ways as specified by the 'Method' option.

Signum Formula or Sign Method

When you specify 'Method' as 'sign', the computation of monotonicity uses this formula:

monotonicity =
$$\frac{1}{M} \sum_{j=1}^{M} \left| \sum_{k=1}^{N_j - 1} \frac{\operatorname{sgn}(x_j(k+1) - x_j(k))}{N_j - 1} \right|$$

where x_j represents the vector of measurements of a feature on the j^{th} system, M is the number of systems monitored, and N_i is the number of measurements on the j^{th} system.

Spearman's Rank Correlation Coefficient Method

When you specify 'Method' as 'rank', the computation of monotonicity uses this formula:

monotonicity =
$$\frac{1}{M} \sum_{j=1}^{M} |\operatorname{corr}(\operatorname{rank}(x_j), \operatorname{rank}(t_j))|$$

where *M* is the number of systems monitored and t_j is the vector of time points corresponding to the measurement vector x_j .

Version History

Introduced in R2018b

References

- [1] Coble, J., and J. W. Hines. "Identifying Optimal Prognostic Parameters from Data: A Genetic Algorithms Approach." In *Proceedings of the Annual Conference of the Prognostics and Health Management Society.* 2009.
- [2] Coble, J. "Merging Data Sources to Predict Remaining Useful Life An Automated Method to Identify Prognostics Parameters." Ph.D. Thesis. University of Tennessee, Knoxville, TN, 2010.

- [3] Lei, Y. Intelligent Fault Diagnosis and Remaining Useful Life Prediction of Rotating Machinery. Xi'an, China: Xi'an Jiaotong University Press, 2017.
- [4] Lofti, S., J. B. Ali, E. Bechhoefer, and M. Benbouzid. "Wind turbine high-speed shaft bearings health prognosis through a spectral Kurtosis-derived indices and SVR." *Applied Acoustics* Vol. 120, 2017, pp. 1-8.

See Also

prognosability | trendability | fileEnsembleDatastore

Topics

"Wind Turbine High-Speed Bearing Prognosis" "Feature Selection for Remaining Useful Life Prediction"

phaseSpaceReconstruction

Convert observed time series to state vectors

Syntax

```
XR = phaseSpaceReconstruction(X,lag,dim)
[XR,eLag,eDim] = phaseSpaceReconstruction(X)
[XR,eLag,eDim] = phaseSpaceReconstruction(X,lag)
[XR,eLag,eDim] = phaseSpaceReconstruction(X,[],dim)
[___] = phaseSpaceReconstruction(___,Name,Value)
```

phaseSpaceReconstruction(____)

Description

XR = phaseSpaceReconstruction(X,lag,dim) returns the reconstructed phase space XR of the uniformly sampled time-domain signal X with time delay lag and embedding dimension dim as inputs.

Use phaseSpaceReconstruction to verify the system order and reconstruct all dynamic system variables, while preserving system properties. Reconstructing the phase space is useful when limited data is available, or when the phase space dimension and lag is unknown. The nonlinear features approximateEntropy, correlationDimension, and lyapunovExponent use phaseSpaceReconstruction as the first step of the computation.

[XR,eLag,eDim] = phaseSpaceReconstruction(X) returns reconstructed phase space XR along with the estimated delay eLag and embedding dimension eDim.

[XR,eLag,eDim] = phaseSpaceReconstruction(X,lag) returns the reconstructed phase space XR of uniformly sampled time domain signal X and embedding dimension eDim using time delay specified by lag.

[XR,eLag,eDim] = phaseSpaceReconstruction(X,[],dim) returns the reconstructed phase space XR of uniformly sampled time domain signal X and time delay eLag using embedding dimension specified by dim.

[____] = phaseSpaceReconstruction(____, Name, Value) returns the reconstructed phase space XR with additional options specified by one or more Name, Value pair arguments.

phaseSpaceReconstruction(_____) with no output arguments creates a matrix of sub-axes of the reconstructed phase space with histogram plots along the diagonal.

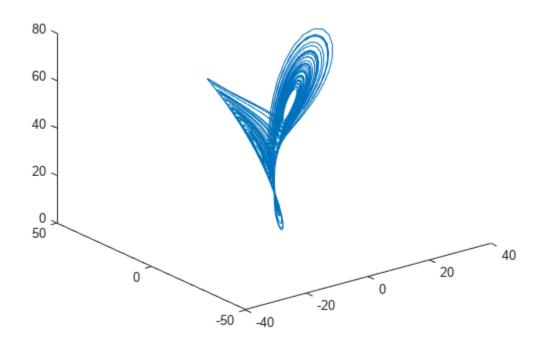
Examples

Reconstruct Data using Phase Space Reconstruction

In this example, assume that you have measurements for a Lorenz Attractor. Your measurements are along the x direction only, but the attractor is a three-dimensional system. Using this limited data, reconstruct the phase space such that the properties of the original system are preserved.

Load the Lorenz Attractor data and visualize its x, y and z measurements on a 3-D plot.

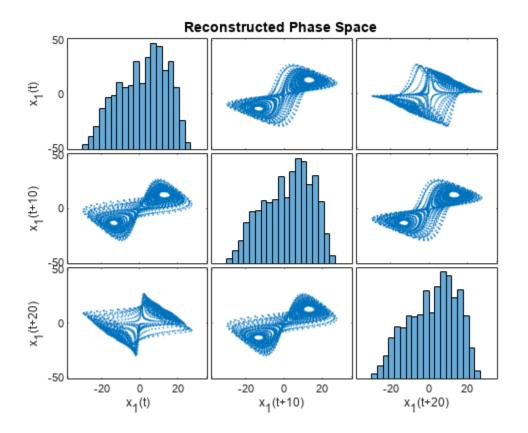
```
load('lorenzAttractorExampleData.mat','data');
plot3(data(:,1),data(:,2),data(:,3));
```



Estimate the lag and dimension using the x-direction measurement.

```
xdata = data(:,1);
[~,eLag,eDim] = phaseSpaceReconstruction(xdata)
eLag = 10
eDim = 3
```

Since the Lorenz Attractor has data in 3 dimensions, the estimated embedding dimension eDim is 3. Visualize the reconstructed phase space using the estimated lag and embedding dimension. phaseSpaceReconstruction(xdata,eLag,eDim);



As observed from the 3x3 phase space plot, the topology of the attractor is recovered. $x_1(t + 10)$ and $x_1(t + 20)$ are the other two states reconstructed with the estimated lag value of 10. The diagonal plots (1,1), (2,2) and (3,3) represent the histogram of $x_1(t)$, $x_1(t + 10)$ and $x_1(t + 20)$ data, respectively.

Input Arguments

X — Uniformly sampled time-domain signal

vector | array | timetable

Uniformly sampled time-domain signal, specified as a vector, array, or timetable. When multiple columns exist in X, each column is treated as an independent time series.

If X is specified as a row vector, phaseSpaceReconstruction treats it as a univariate signal.

dim — Embedding dimension

scalar | vector

Embedding dimension, specified as a scalar or vector. dim is the dimension of the space in which you reconstruct a phase portrait starting from your measurements.

When dim is scalar, every column in X is reconstructed using dim. When dim is a vector having same length as the number of columns in X, the reconstruction dimension for column i is dim(i).

lag — Delay value used in phase space reconstruction

scalar | vector

Delay value used in phase space reconstruction, specified as a scalar or vector. When lag is scalar, every column in X is reconstructed using lag. When lag is a vector having same length as the number of columns in X, the reconstruction delay for column i is lag(i).

If the time delay is too small, random noise is introduced in the states. In contrast, if the lag is too large, the reconstructed dynamics do not represent the true dynamics of the time series.

Name-Value Pair Arguments

Specify optional pairs of arguments as Name1=Value1, ..., NameN=ValueN, where Name is the argument name and Value is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: ... 'HistogramBins', 12

HistogramBins — Number of bins for discretization

10 (default) | scalar

Number of bins for discretization, specified as the comma-separated pair consisting of 'HistogramBins' and a scalar. HistogramBins is required to compute the Average Mutual Information (AMI) to estimate delay eLag.

Set the value of HistogramBins based on the length of X.

MaxLag — Maximum value of lag

10 (default) | scalar

Maximum value of lag, specified as the comma-separated pair consisting of 'MaxLag' and a scalar. MaxLag is used to estimate delay est_delay using the Average Mutual Information (AMI) algorithm.

PercentFalseNeighbors — Factor to determine embedding dimension

0.1 (default) | scalar

Factor to determine embedding dimension, specified as the comma-separated pair consisting of 'PercentFalseNeighbors' and a scalar. When percentage of false nearest neighbors drops below the tuning parameter PercentFalseNeighbors at a dimension d, d is considered as the embedding dimension.

The default value of PercentFalseNeighbors is 0.1 and permissible values lie within the range 0 through 1.

DistanceThreshold — Distance threshold to determine false neighbors

10 (default) | scalar

Distance threshold to determine false neighbors, specified as the comma-separated pair consisting of 'DistanceThreshold' and a scalar. DistanceThreshold is a tuning parameter to determine the number of points that are false nearest neighbors in the reconstructed phase space.

The default value of **DistanceThreshold** is 10, and suggested values lie within the range 10 through 50.

MaxDim — Maximum value of embedding dimension

5 (default) | scalar

Maximum value of embedding dimension, specified as the comma-separated pair consisting of 'MaxDim' and a scalar.

Change the value of MaxDim if the number of states of your system exceeds 5.

Output Arguments

XR — Reconstructed phase space

array | timetable

Reconstructed phase space, returned as either an array or timetable. XR contains state vectors based on the embedding dimension and lag value.

eLag — Estimated time delay

scalar

Estimated time delay, returned as a scalar, regardless of the size of X.

eLag is estimated using Average Mutual Information (AMI) algorithm. For more information, see "Algorithms" on page 1-161.

eDim — Estimated embedding dimension

scalar

Estimated embedding dimension, returned as a scalar, regardless of the size of X.

eDim is estimated using False Nearest Neighbor (FNN) algorithm. For more information, see "Algorithms" on page 1-161.

Algorithms

Phase Space Reconstruction

For a uniformly sampled univariate time signal $X_1 = (x_{1,1}, x_{1,2}, ..., x_{1,N})^T$, phaseSpaceReconstruction computes the delayed reconstruction

$$X_{1,\,i}^r = \left(x_{1,\,i}, x_{1,\,i\,+\,\tau_1}, ..., x_{1,\,i\,+\,(m_1\,-\,1)\tau_1} \right), \; i=1,2,...,N-(m_1-1)\tau_1$$

where, *N* is the length of the time series, τ_1 is the lag, and m_1 is the embedding dimension for X_1 .

Similarly, for a multivariate time series X given by,

$$X = [X_1, X_2, \dots, X_S] = \begin{bmatrix} x_{1,1} & \dots & x_{S,1} \\ \vdots & \ddots & \vdots \\ x_{1,N} & \cdots & x_{S,N} \end{bmatrix}$$

phaseSpaceReconstruction computes the reconstruction for each time series as,

$$X_{i}^{r} = (X_{1,i}^{r}, X_{2,i}^{r}, ..., X_{S,i}^{r}), i = 1, 2, ..., N - (\max\{m_{i}\} - 1)(\max\{\tau_{i}\})$$

where S is the number of measurements, and N is the length of the time series.

Delay Estimation

The delay for phase space reconstruction is estimated using Average Mutual Information (AMI). For reconstruction, the time delay is set to be the first local minimum of AMI.

Average Mutual Information is computed as,

$$AMI(T) = \sum_{i=1}^{N} p(x_i, x_{i+T}) \log_2 \left[\frac{p(x_i, x_{i+T})}{p(x_i)p(x_{i+T})} \right]$$

where, N is the length of the time series and T = 1:MaxLag.

Embedding Dimension Estimation

The embedding dimension for phase space reconstruction is estimated using False Nearest Neighbor (FNN) algorithm.

• For a point *i* at dimension *d*, the points X_i^r and its nearest point X_i^{r*} in the reconstructed phase space $\{X_i^r\}$, i = 1:N, are false neighbors if

$$\sqrt{\frac{R_i^2(d+1)-R_i^2(d)}{R_i^2(d)}} > DistanceThreshold$$

where, $R_i^2(d) = \|X_i^r - X_i^{r^*}\|^2$ is the distance metric.

• The estimated embedding dimension d is the smallest value that satisfies the condition $p_{fnn} < PercentFalseNeighbors$ where, p_{fnn} is the ratio of FNN points to total number of points in the reconstructed phase space.

Version History

Introduced in R2018a

References

- [1] Rhodes, Carl & Morari, Manfred. "False Nearest Neighbors Algorithm and Noise Corrupted Time Series." *Physical Review. E.* 55.10.1103/PhysRevE.55.6162.
- [2] Kliková, B., and Aleš Raidl. "Reconstruction of phase space of dynamical systems using method of time delay." *Proceedings of the 20th Annual Conference of Doctoral Students* WDS 2011.
- [3] I. Vlachos, D. Kugiumtzis, "State Space Reconstruction for Multivariate Time Series Prediction", Nonlinear Phenomena in Complex Systems, Vol 11, No 2, pp 241-249, 2008.
- [4] Kantz, H., and Schreiber, T. *Nonlinear Time Series Analysis*. Cambridge: Cambridge University Press, Vol. 7, 2004.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder[™].

Usage notes and limitations:

• Syntaxes that generate plots are not supported for code generation.

See Also

approximateEntropy|lyapunovExponent|correlationDimension

plot

Plot survival function for covariate survival remaining useful life model

Syntax

```
plot(mdl)
plot(mdl,covariates)
```

Description

plot(mdl) plots the baseline survival function of the fitted covariate survival model mdl against the life time value for which it was computed. The plot data is stored in the BaselineCumulativeHazard property of mdl.

plot(mdl,covariates) plots the survival function computed for the covariate data in covariates. To obtain the survival function, the hazard rate is computed using the covariates and combined with the baseline survival function.

Examples

Train Covariate Survival Model

Load training data.

```
load('covariateData.mat')
```

This data contains battery discharge times and related covariate information. The covariate variables are:

- Temperature
- Load
- Manufacturer

The manufacturer information is a categorical variable that must be encoded.

Create a covariate survival model.

```
mdl = covariateSurvivalModel;
```

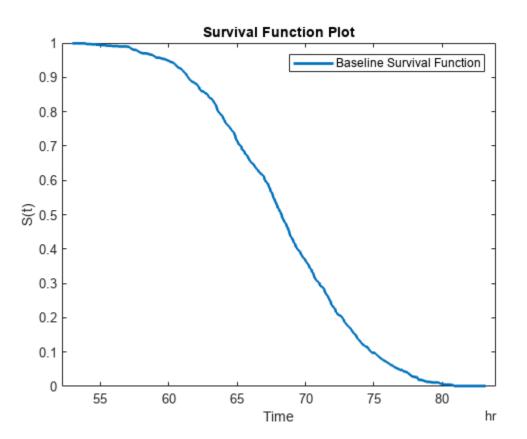
Train the survival model using the training data, specifying the life time variable, data variables, and encoded variable. There is no censor variable for this training data.

fit(mdl,covariateData,"DischargeTime",["Temperature","Load","Manufacturer"],[],"Manufacturer")

Successful convergence: Norm of gradient less than OPTIONS.TolFun

Plot the baseline survival function for the model.

plot(mdl)



Predict RUL Using Covariate Survival Model

Load training data.

```
load('covariateData.mat')
```

This data contains battery discharge times and related covariate information. The covariate variables are:

- Temperature
- Load
- Manufacturer

The manufacturer information is a categorical variable that must be encoded.

Create a covariate survival model, and train it using the training data.

```
mdl = covariateSurvivalModel('LifeTimeVariable',"DischargeTime",'LifeTimeUnit',"hours",...
'DataVariables',["Temperature","Load","Manufacturer"],'EncodedVariables',"Manufacturer");
fit(mdl,covariateData)
```

Successful convergence: Norm of gradient less than OPTIONS.TolFun

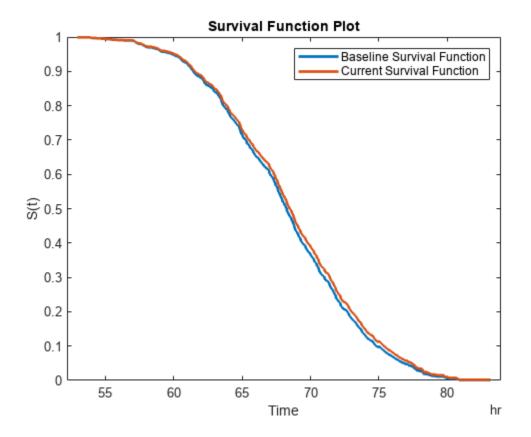
Suppose you have a battery pack manufactured by maker B that has run for 30 hours. Create a test data table that contains the usage time, DischargeTime, and the measured ambient temperature, TestAmbientTemperature, and current drawn, TestBatteryLoad.

```
TestBatteryLoad = 25;
TestAmbientTemperature = 60;
DischargeTime = hours(30);
TestData = timetable(TestAmbientTemperature,TestBatteryLoad,"B",'RowTimes',hours(30));
TestData.Properties.VariableNames = {'Temperature','Load','Manufacturer'};
TestData.Properties.DimensionNames{1} = 'DischargeTime';
```

```
Predict the RUL for the battery.
```

Plot the survival function for the covariate data of the battery.

plot(mdl,TestData)



Input Arguments



Covariate survival RUL model, specified as a covariateSurvivalModel object.

plot plots the data in the BaselineCumulativeHazard property of mdl, which is a two-column array. The second column contains the baseline survival functions values, and the first column contains the corresponding life time values. The life time values are plotted in the units specified by the LifeTimeUnits property of mdl.

covariates — Current covariate values

row vector | table with one row | timetable with one row

Current covariate values for the component, specified as a:

- Row vector whose elements specify the component covariate values only and not the life time values. The number of covariate values must match the number and order of the covariate data columns used when estimating mdl using fit.
- table or timetable with one row. The table must contain the variables specified in the DataVariables property of mdl.

If the covariate data contains encoded variables, then you must specify covariates using a table or timetable.

To obtain the survival function, the hazard rate is computed using the covariates and combined with the baseline survival function. For more information, see "Cox Proportional Hazards Model".

Version History

Introduced in R2018a

See Also

Functions

covariateSurvivalModel|predictRUL|coxphfit

Topics

"Cox Proportional Hazards Model"

predictRUL

Estimate remaining useful life for a test component

Syntax

```
estRUL = predictRUL(mdl,data)
estRUL = predictRUL(mdl,data,bounds)
estRUL = predictRUL(mdl,threshold)
estRUL = predictRUL(mdl,usageTime)
estRUL = predictRUL(mdl,covariates)
estRUL = predictRUL(mdl,covariates)
estRUL = predictRUL(____,Name,Value)
[estRUL,ciRUL] = predictRUL(____)
[estRUL,ciRUL,pdfRUL] = predictRUL(____)
[estRUL,ciRUL,pdfRUL,histRUL] = predictRUL(____)
```

Description

The predictRUL function estimates the remaining useful life (RUL) of a test component given an estimation model and information about its usage time and degradation profile. Before predicting the RUL, you must first configure your estimation model using historical data regarding the health of an ensemble of similar components, such as multiple machines manufactured to the same specifications. To do so, use the fit function.

Using predictRUL, you can estimate the remaining useful life for the following types of estimation models:

- Degradation models
- Survival models
- Similarity models

For a basic example illustrating RUL prediction, see "Update RUL Prediction as Data Arrives".

For general information on predicting remaining useful life using these models, see "RUL Estimation Using RUL Estimator Models".

estRUL = predictRUL(mdl,data) estimates the remaining useful life for a component using similarity model mdl and the degradation feature profiles in data. data contains feature measurements over the life span of the component up to the current life time.

estRUL = predictRUL(mdl,data,bounds) estimates the remaining useful life for a component using a similarity model and the feature bounds specified in bounds.

estRUL = predictRUL(mdl,threshold) estimates the RUL for a component using degradation model mdl and the current life time variable value stored in mdl. The RUL is the remaining time before the forecast response of the model reaches the threshold value threshold. estRUL = predictRUL(mdl,usageTime) estimates the RUL for a component using reliability
survival model mdl and the current usage time for the component.

estRUL = predictRUL(mdl,covariates) estimates the RUL of a component using covariate
survival model mdl and the current covariate values for the component.

estRUL = predictRUL(_____, Name, Value) specifies additional options using one or more namevalue pair arguments.

[estRUL,ciRUL] = predictRUL(____) returns the confidence interval associated with the RUL
estimation.

[estRUL,ciRUL,pdfRUL] = predictRUL(____) returns the probability density function for the RUL estimation.

[estRUL,ciRUL,pdfRUL,histRUL] = predictRUL(____) returns the histogram of component similarity scores when estimating RUL using a similarity model.

Examples

Predict RUL Using Pairwise Similarity Model

Load training data.

load('pairwiseTrainTables.mat')

The training data is a cell array of tables. Each table is a degradation feature profile for a component. Each profile consists of life time measurements in the "Time" variable and corresponding degradation feature measurements in the "Condition" variable.

Create a pairwise similarity model that computes distance using dynamic time warping with an absolute distance metric and uses hours as a life time unit.

mdl = pairwiseSimilarityModel('Method',"dtw",'Distance',"absolute",'LifeTimeUnit',"hours");

Train the similarity model using the training data. Specify the names of the life time and data variables.

fit(mdl,pairwiseTrainTables,"Time","Condition")

Load testing data. The test data contains the degradation feature measurements for a test component up to the current life time.

load('pairwiseTestData.mat')

Predict the RUL of the test component using the trained similarity model.

```
estRUL = predictRUL(mdl,pairwiseTestData)
```

```
estRUL = duration
93.671 hr
```

The estimated RUL for the component is around 94 hours.

Update Linear Degradation Model and Predict RUL

Load observation data.

```
load('linTestData.mat','linTestData1')
```

For this example, assume that the training data is not historical data, but rather real-time observations of the component condition.

Based on knowledge of the degradation feature limits, define a threshold condition indicator value that indicates the end-of-life of a component.

threshold = 60;

Create a linear degradation model arbitrary prior distribution data and a specified noise variance. Also, specify the life time and data variable names for the observation data.

Observe the component condition for 50 hours, updating the degradation model after each observation.

```
for i=1:50
    update(mdl,linTestDatal(i,:));
end
```

After 50 hours, predict the RUL of the component using the current life time value stored in the model.

```
estRUL = predictRUL(mdl,threshold)
```

```
estRUL = duration
50.301 hr
```

The estimated RUL is about 50 hours, which indicates a total predicted life span of about 100 hours.

Predict RUL Using Exponential Degradation Model

Load training data.

```
load('expTrainTables.mat')
```

The training data is a cell array of tables. Each table is a degradation feature profile for a component. Each profile consists of life time measurements in the "Hours" variable and corresponding degradation feature measurements in the "Condition" variable.

Create an exponential degradation model, specifying the life time variable units.

mdl = exponentialDegradationModel('LifeTimeUnit', "hours");

Train the degradation model using the training data. Specify the names of the life time and data variables.

```
fit(mdl,expTrainTables,"Time","Condition")
```

Load testing data, which is a run-to-failure degradation profile for a test component. The test data is a table with the same life time and data variables as the training data.

```
load('expTestData.mat')
```

Based on knowledge of the degradation feature limits, define a threshold condition indicator value that indicates the end-of-life of a component.

```
threshold = 500;
```

Assume that you measure the component condition indicator every hour for 150 hours. Update the trained degradation model with each measurement. Then, predict the remaining useful life of the component at 150 hours. The RUL is the forecasted time at which the degradation feature will pass the specified threshold.

```
for t = 1:150
update(mdl,expTestData(t,:))
end
estRUL = predictRUL(mdl,threshold)
estRUL = duration
136.45 hr
```

The estimated RUL is around 137 hours, which indicates a total predicted life span of 287 hours.

Predict RUL Using Covariate Survival Model

Load training data.

```
load('covariateData.mat')
```

This data contains battery discharge times and related covariate information. The covariate variables are:

- Temperature
- Load
- Manufacturer

The manufacturer information is a categorical variable that must be encoded.

Create a covariate survival model, and train it using the training data.

```
mdl = covariateSurvivalModel('LifeTimeVariable',"DischargeTime",'LifeTimeUnit',"hours",...
'DataVariables',["Temperature","Load","Manufacturer"],'EncodedVariables',"Manufacturer");
fit(mdl,covariateData)
```

Successful convergence: Norm of gradient less than OPTIONS.TolFun

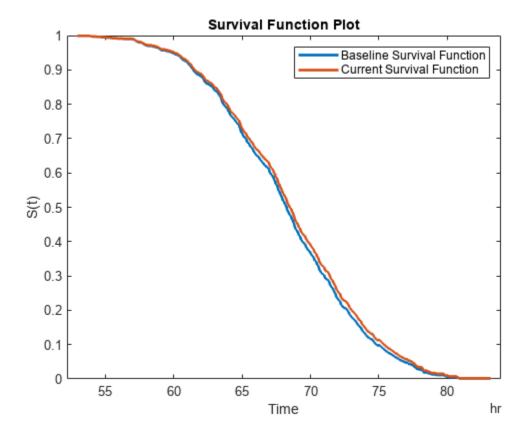
Suppose you have a battery pack manufactured by maker B that has run for 30 hours. Create a test data table that contains the usage time, DischargeTime, and the measured ambient temperature, TestAmbientTemperature, and current drawn, TestBatteryLoad.

```
TestBatteryLoad = 25;
TestAmbientTemperature = 60;
DischargeTime = hours(30);
TestData = timetable(TestAmbientTemperature,TestBatteryLoad,"B",'RowTimes',hours(30));
TestData.Properties.VariableNames = {'Temperature','Load','Manufacturer'};
TestData.Properties.DimensionNames{1} = 'DischargeTime';
```

```
Predict the RUL for the battery.
```

Plot the survival function for the covariate data of the battery.

plot(mdl,TestData)



Predict RUL Using Reliability Survival Model and View PDF

Load training data.

load('reliabilityData.mat')

This data is a column vector of duration objects representing battery discharge times.

Create a reliability survival model, specifying the life time variable and life time units.

mdl = reliabilitySurvivalModel('LifeTimeVariable',"DischargeTime",'LifeTimeUnit',"hours");

Train the survival model using the training data.

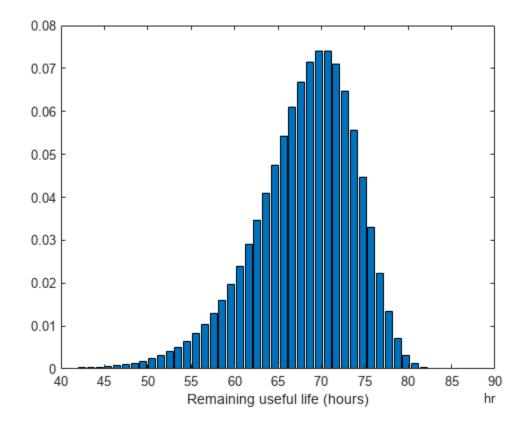
fit(mdl,reliabilityData)

Predict the life span of a new component, and obtain the probability distribution function for the estimate.

[estRUL,ciRUL,pdfRUL] = predictRUL(mdl);

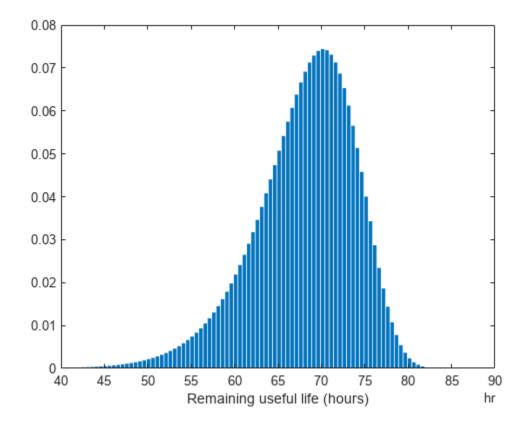
Plot the probability distribution.

```
bar(pdfRUL.RUL,pdfRUL.ProbabilityDensity)
xlabel('Remaining useful life (hours)')
xlim(hours([40 90]))
```



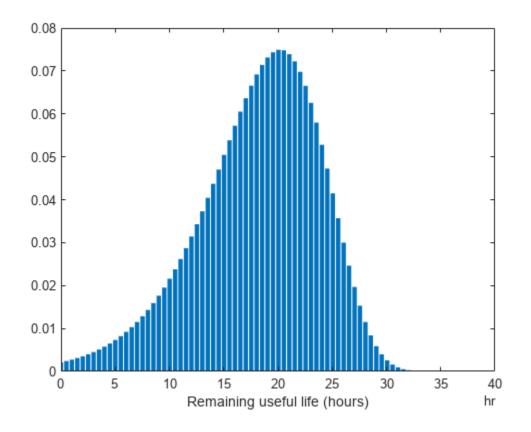
Improve the distribution view by providing the number of bins and bin size for the prediction.

```
[estRUL,ciRUL,pdfRUL] = predictRUL(mdl,'BinSize',0.5,'NumBins',500);
bar(pdfRUL.RUL,pdfRUL.ProbabilityDensity)
xlabel('Remaining useful life (hours)')
xlim(hours([40 90]))
```



Predict the RUL for a component that has been operating for 50 hours.

```
[estRUL,ciRUL,pdfRUL] = predictRUL(mdl,hours(50),'BinSize',0.5,'NumBins',500);
bar(pdfRUL.RUL,pdfRUL.ProbabilityDensity)
xlabel('Remaining useful life (hours)')
xlim(hours([0 40]))
```



Input Arguments

mdl — Remaining useful life prediction model

degradation model | survival model | similarity model

Remaining useful life prediction model, specified as one of the following models.

RUL Model Groups	More Information
Degradation models	linearDegradationModel
	exponentialDegradationModel
Survival models	reliabilitySurvivalModel
	covariateSurvivalModel
Similarity models	hashSimilarityModel
	pairwiseSimilarityModel
	residualSimilarityModel

For more information on the different model types and when to use them, see "Models for Predicting Remaining Useful Life".

data — Degradation feature measurements

array | table | timetable

Degradation feature profiles for estimating the RUL using similarity models, measured over the life span of a component up to its current life time, specified as one of the following:

- N-by- (M_i+1) arrays, where N is the number of feature measurements (at different usage times) and M_i is the number of features. The first column contains the usage times and the remaining columns contain the corresponding measurements for degradation features. The order of the features must match the order specified in the DataVariables property of mdl.
- table or timetable object. The table must contain variables with names that match the strings in the DataVariables and LifeTimeVariable properties of mdl.

data applies when mdl is a hashSimilarityModel, pairwiseSimilarityModel, or residualSimilarityModel, object.

bounds — Degradation feature bounds

scalar | two-column array

Degradation feature bounds, which indicate the effective life span of a component, specified as an N-by-2 array, where N is the number of degradation features. For the *i*th feature, bounds(i,1) is the lower bound on the feature and bounds(i,2) is the upper bound. The order of the features must match the order specified in the DataVariables property of mdl.

Select bounds based on your knowledge of the allowable bounds for the degradation features.

bounds applies when mdl is a hashSimilarityModel, pairwiseSimilarityModel, or residualSimilarityModel object.

threshold — Data variable threshold

scalar

Data variable threshold limits for degradation models, specified as a scalar value. The remaining useful life is the remaining time before the forecasted response of the model reaches the threshold value.

The sign of the Theta property of mdl indicates the direction of degradation growth. If Theta is:

- Positive, then threshold is an upper bound on the degradation feature
- Negative, then threshold is a lower bound on the degradation feature

Select threshold based on your knowledge of the allowable bounds for the degradation feature.

threshold applies when mdl is a linearDegradationModel or exponentialDesgradationModel object.

usageTime — Current usage time

scalar | duration object

Current usage time of the component, specified as a scalar value or a duration object. The units of usageTime must be compatible with the LifeTimeUnit property of mdl.

covariates — Current covariate values and usage time

row vector | table with one row | timetable with one row

Current covariate values and usage time for the component, specified as a:

- Row vector whose first column contains the usage time. The remaining columns specify the component covariate values only and not the life time values. The number of covariate values must match the number and order of the covariate data columns used when estimating mdl using fit.
- table or timetable with one row. The table must contain the variables specified in the LifeTimeVariable, DataVariables, and CensorVariable properties of mdl.

If the covariate data contains encoded variables, then you must specify covariates using a table or timetable.

Name-Value Pair Arguments

Specify optional pairs of arguments as Name1=Value1, ..., NameN=ValueN, where Name is the argument name and Value is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: Alpha, 0.2 sets the prediction confidence interval to the 0.2/2 to 1-0.2/2 percentile region.

Alpha — Confidence level

0.1 (default) | scalar value in the range 0 to 1

Confidence level for computing ciRUL, specified as the comma-separated pair consisting of 'Alpha' and a scalar value in the range 0-1. predictRUL computes the confidence interval as the Alpha/2 to 1-Alpha/2 percentile region.

NumBins — Number of bins

200 (default) | positive integer

Number of bins used to evaluate pdfRUL, specified as the comma-separated pair consisting of 'NumBins' and a positive integer. This argument applies when mdl is a degradation model or survival model.

BinSize — Bin size

1 (default) | positive scalar | duration object

Bin size used to determine the life span for computing pdfRUL, specified as the comma-separated pair consisting of 'BinSize' and either a positive scalar or a duration object. This argument applies when mdl is a degradation model or reliability survival model.

Method — Survival function conversion method

```
'empirical' (default) | 'weibull'
```

Survival function conversion method for generating the probability density function of a covariate survival model, specified as the comma-separated pair consisting of 'Method' and one of the following:

- 'empirical' Generate pdfRUL by finding the gradient of the empirical cumulative distribution function. The cumulative distribution function is 1-S(t), where S(t) is the survival function.
- 'weibull' Generate pdfRUL by fitting a Weibull distribution to the survival function.

For more information on survival functions, see covariateSurvivalModel.

Output Arguments

estRUL — Estimated remaining useful life

scalar

Estimated remaining useful life of a component, returned as a scalar. The returned value is in the units of the life time variable as indicated by the LifeTimeUnit property of mdl.

ciRUL — Confidence interval

two-element row vector

Confidence interval associated with estRUL, returned as a two-element row vector. Specify the percentile for the confidence interval using Alpha.

pdfRUL — RUL probability density function

timetable|table

RUL probability density function, returned as a timetable if the life time variable of mdl is timebased, or as a table otherwise.

The life span used by predictRUL when computing the probability density function depends on the type of RUL model you specify. If mdl is a:

- Degradation model, then the life span is [usageTime usageTime+BinSize*NumBins].
- Reliability survival model, then the life span is [T T+BinSize*NumBins], where T is the usage time specified in usageTime.
- Covariate survival model, then the life span is linspace(T1,T2,NumBins), where [T1,T2] is the life range of components as determined by the BaslineCumulativeHazard property of mdl.
- Similarity model, then the life span depends on the life spans of the nearest neighbors found by the search algorithm. For example, if the NumNearestNeighbors property of mdl is 10 and the 10 nearest neighbors have life times in the range of 10 months to three years, then the histogram of failure times is found across this range. predictRUL then fits a probability density function to the raw histogram data using a kernel smoothing approach.

histRUL — Raw similarity scores

timetable|table

Raw similarity scores for histogram plotting, returned as a timetable if the life time variable of mdl is time-based, or as a table otherwise. histRUL has the following variables:

- 'RUL' Remaining useful life values of historical components used to fit the parameters of mdl.
- 'NormalizedDistanceScore' Similarity scores obtained by comparing the test component to the historical components used to fit the parameters of mdl.

The histogram of the data in histRUL is the unfitted version of pdfRUL. To plot the histogram, at the MATLAB command line, type:

bar(histRUL.RUL,histRUL.NormalizedDistanceScore)

histRUL is returned when mdl is a hashSimilarityModel, pairwiseSimilarityModel, or residualSimilarityModel object.

Version History

Introduced in R2018a

currentValue syntax not recommended

Not recommended starting in R2018b

The following syntax is not recommended:

estRUL = predictRUL(mdl,currentValue,threshold)

For a trained degradation model mdl, this syntax estimates the remaining useful life (RUL) based on the current measured value currentValue of a condition indicator. A more reliable way to estimate RUL for degradation models is to update the model with each successive measurement of the condition indicator using the update command. Then, use the updated model to estimate the RUL.

Update Code

Suppose that you store successive condition indicator measurements in an array TestData. The array contains measurements at regular intervals at least up to the time currentTime for which currentValue is the condition indicator measurement. To update your code, replace:

estRUL = predictRUL(mdl,currentValue,threshold)

with the following code:

```
for t = 1:CurrentTime
    update(mdl,TestData(t,:))
end
estRUL = predictRUL(mdl,threshold)
```

For an example, see "Predict RUL Using Exponential Degradation Model" on page 1-170.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB[®] Coder[™].

Usage notes and limitations:

- Before generating code from a function that uses predictRUL, you must save the RUL model using saveRULModelForCoder. For an example, see "Generate Code for Predicting Remaining Useful Life".
- The data input argument to predictRUL cannot be a tall array for code generation.
- You cannot generate code for a syntax that includes the bounds input argument.
- Each RUL model type has model-specific restrictions and limitations on the generation of code for RUL prediction. For more information, see the individual reference pages for each model type, in the **Extended Capabilities** section.

See Also

```
fit | update | predictRUL | linearDegradationModel | exponentialDegradationModel |
covariateSurvivalModel | reliabilitySurvivalModel | pairwiseSimilarityModel |
hashSimilarityModel | residualSimilarityModel
```

Topics "Update RUL Prediction as Data Arrives" "RUL Estimation Using RUL Estimator Models"

prognosability

Measure of variability of condition indicators at failure

Syntax

```
Y = prognosability(X)
```

```
Y = prognosability(X,lifetimeVar)
```

```
Y = prognosability(X,lifetimeVar,dataVar)
```

- Y = prognosability(X,lifetimeVar,dataVar,memberVar)
- Y = prognosability(____,Name,Value)

prognosability(____)

Description

Y = prognosability(X) returns the prognosability of the lifetime data X. Use prognosability as a measure of the variability of a feature at failure based on the trajectories of the feature measured in several run-to-failure experiments. A more prognosable feature has less variation at failure relative to the range between its initial and final values. The values of Y range from 0 to 1, where Y is 1 if X is perfectly prognosable and 0 if X is non-prognosable.

Y = prognosability(X,lifetimeVar) returns the prognosability of the lifetime data X using the lifetime variable lifetimeVar.

Y = prognosability(X,lifetimeVar,dataVar) returns the prognosability of the lifetime data X using the data variables specified by dataVar.

Y = prognosability(X,lifetimeVar,dataVar,memberVar) returns the prognosability of the lifetime data X using the lifetime variable lifetimeVar, the data variables specified by dataVar, and the member variable memberVar.

Y = prognosability(_____, Name, Value) estimates the prognosability with additional options specified by one or more Name, Value pair arguments. You can use this syntax with any of the previous input-argument combinations.

prognosability(_____) with no output arguments plots a bar chart of ranked prognosability
values.

Examples

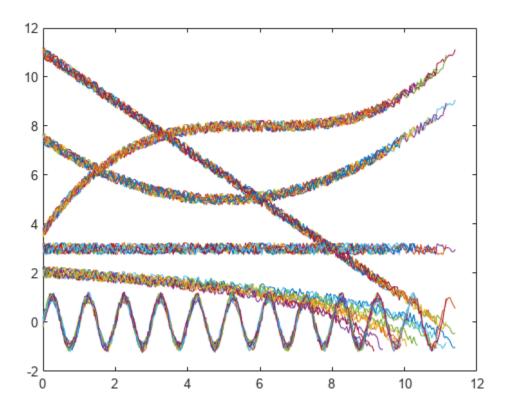
Prognosability of Data in Cell Array of Matrices

In this example, consider the lifetime data of 10 identical machines with the following 6 potential condition indicators—constant, linear, quadratic, cubic, logarithmic, and periodic. The data set machineDataCellArray.mat contains C which is a 1x10 cell array of matrices where each element of the cell array is a matrix that contains the lifetime data of a machine. For each matrix in the cell array, the first column contains the time while the other columns contain the data variables.

Load the lifetime data and visualize it against time.

```
load('machineDataCellArray.mat','C')
display(C)
C=1×10 cell array
 Columns 1 through 4
    {219x7 double}
                     {189x7 double}
                                     {202x7 double}
                                                       {199x7 double}
 Columns 5 through 8
    {229x7 double}
                     {184x7 double}
                                       {224x7 double}
                                                          {208x7 double}
 Columns 9 through 10
    {181x7 double}
                     {197x7 double}
for k = 1:length(C)
    plot(C{k}(:,1), C{k}(:,2:end));
    hold on;
```

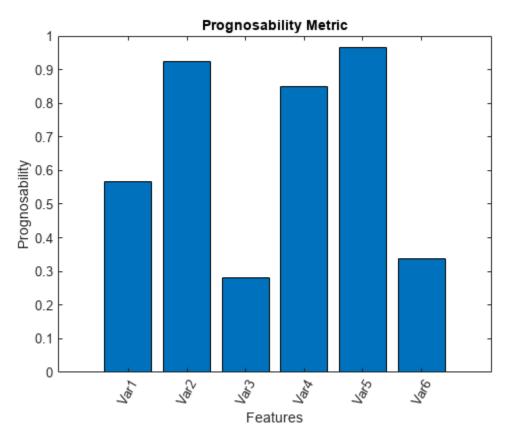
```
end
```



Observe the 6 different condition indicators-constant, linear, quadratic, cubic, logarithmic, and periodic-for all 10 machines on the plot.

Visualize the prognosability of the potential condition indicators.

prognosability(C)



From the histogram plot, observe that the features Var2, Var4 and Var5 rank better than the others. Hence, these features are more appropriate for remaining useful life predictions since they are the best indicators of machine health.

Prognosability of Data in Cell Array of Tables

In this example, consider the lifetime data of 10 identical machines with the following 6 potential condition indicators—constant, linear, quadratic, cubic, logarithmic, and periodic. The data set machineDataTable.mat contains T, which is a 1x10 cell array of tables where each element of the cell array contains a table of lifetime data for a machine.

Load and display the data.

```
load('machineDataTable.mat','T');
display(T)

T=1×10 cell array
Columns 1 through 4
  {219x7 table} {189x7 table} {202x7 table} {199x7 table}
Columns 5 through 8
  {229x7 table} {184x7 table} {224x7 table} {208x7 table}
```

```
Columns 9 through 10
{181x7 table} {197x7 table}
```

$head(T{1},2)$

Time	Constant	Linear	Quadratic	Cubic	Logarithmic	Periodic
Θ	3.2029	11.203	7.7029	3.8829	2.2517	0.2029
0.05	2.8135	10.763	7.2637	3.6006	1.8579	0.12251

Note that every table in the cell array contains the lifetime variable 'Time' and the data variables 'Constant', 'Linear', 'Quadratic', 'Cubic', 'Logarithmic', and 'Periodic'.

Compute prognosability with Time as the lifetime variable.

Y = prognosability(T, 'Time')

Y=1×6 table Constant	Linear	Quadratic	Cubic	Logarithmic	Periodic
0.56697	0.92321	0.28044	0.85048	0.96475	0.33853

From the resultant table of prognosability values, observe that the linear, cubic, and logarithmic features have values closer to 1. Hence, these three features are more appropriate for predicting remaining useful life since they are the best indicators of machine health.

Visualize Prognosability of Lifetime Data in Ensemble Datastore

Consider the lifetime data of 4 machines. Each machine has 4 fault codes for the potential condition indicators-voltage, current, and power. prognosabilityEnsemble.zip is a collection of 4 files where every file contains a timetable of lifetime data for each machine - tbl1.mat, tbl2.mat, tbl3.mat and tbl4.mat. You can also use files containing data for multiple machines. For each timetable, the organization of the data is as follows:

Time	Voltage	Current	Power	FaultCode	Machine

When you perform calculations on tall arrays, MATLAB® uses either a parallel pool (default if you have Parallel Computing Toolbox[™]) or the local MATLAB session. To run the example using the local MATLAB session, change the global execution environment by using the mapreducer function.

mapreducer(0)

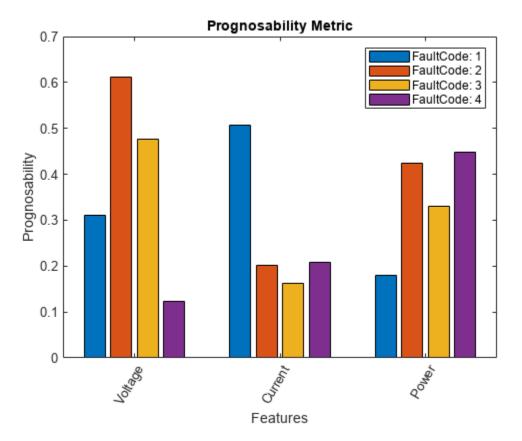
Extract the compressed files, read the data in the timetables, and create a fileEnsembleDatastore object using the timetable data. For more information on creating a file ensemble datastore, see fileEnsembleDatastore.

```
unzip prognosabilityEnsemble.zip;
ens = fileEnsembleDatastore(pwd,'.mat');
ens.DataVariables = {'Voltage','Current','Power','FaultCode','Machine'};
% Make sure that the function for reading data is on path
addpath(fullfile(matlabroot,'examples','predmaint','main'))
ens.ReadFcn = @readtable_data;
ens.SelectedVariables = {'Voltage','Current','Power','FaultCode','Machine'};
```

Visualize the prognosability of the potential condition indicators with 'Machine' as the member variable and group the lifetime data by 'FaultCode'. Grouping the lifetime data ensures that prognosability calculates the metric for each fault code separately.

```
prognosability(ens,'MemberVariable','Machine','GroupBy','FaultCode');
```

Evaluating tall expression using the Local MATLAB Session:
Pass 1 of 1: Completed in 0.17 sec
Evaluation completed in 0.42 sec
Evaluating tall expression using the Local MATLAB Session:
Pass 1 of 1: Completed in 0.074 sec
Evaluation completed in 0.25 sec
Evaluating tall expression using the Local MATLAB Session:
Pass 1 of 1: Completed in 0.33 sec
Evaluation completed in 0.39 sec



prognosability returns a histogram plot with the features ranked by their prognosability values. A higher prognosability value indicates a more suitable condition indicator. For instance, the candidate feature Current has the highest degree of prognosability for machines with FaultCode 1.

rmpath(fullfile(matlabroot,'examples','predmaint','main')) % Reset path

Input Arguments

X — Lifetime data

cell array of matrices | cell array of tables and timetables | fileEnsembleDatastore object | table | timetable

Lifetime data, specified as a cell array of matrices, cell array of tables and timetables, fileEnsembleDatastore object, table, or timetable. Lifetime data contains run-to-failure data of the systems being monitored. The term *lifetime* here refers to the life of the machine defined in terms of the units you use to measure system life. Units of lifetime can be quantities such as the distance traveled (miles), fuel consumed (gallons), or time since the start of operation (days).

If X is

- a cell array of matrices or tables, the function assumes that each matrix or table contains columns of lifetime data for a system. Each column of every matrix or table, except the first column, contains data for a prognostic variable. 'Varl', 'Var2', ... can be used to refer to the matrix columns that contain the lifetime data. For instance, the file machineDataCellArray.mat contains a 1-by-10 cell array of matrices C, where each of the 10 matrices contains data for a particular machine.
- a table or timetable, the function assumes that each column, except the first one, contains columns of lifetime data. The table variable names can be used to refer to the columns that contain the lifetime data. If lifetimeVar is not specified when X is a table, then the first data column is used as the lifetime variable.
- a fileEnsembleDatastore object, specify the data variables dataVar and member variables memberVar to be used. If lifetimeVar is not specified, then the first data column is used as the lifetime variable for computation.

Each numerical member in X is of type double.

lifetimeVar — Lifetime variable

string | character vector

Lifetime variable, specified as a string or character vector. lifetimeVar measures the lifetime of the systems being monitored and the lifetime data is sorted with respect to lifetimeVar. The value of lifetimeVar must be a valid ensemble or table variable name.

For a cell array of matrices, the value 'Time' can be used to refer to the first column of each matrix, which is assumed to contain the lifetime variable. For instance, the file machineDataCellArray.mat contains the cell array C, where the first column in each matrix contains the lifetime variable while the other columns contain the data variables.

dataVar — Data variables

string array | character vector | cell array of character vectors

Data variables, specified as a string array, character vector, or cell array of character vectors. Data variables are the main content of the members of an ensemble. Data variables can include measured data or derived data for the analysis and development of predictive maintenance algorithms.

If X is

- a fileEnsembleDatastore object, the value of dataVar supersedes the DataVariables property of the ensemble.
- a cell array of matrices, the value 'Time' can be used to refer to the first column of each matrix, that is, the lifetime variable lifetimeVar. 'Var1', 'Var2', ... can be used to refer to the other matrix columns which contain the lifetime data. For instance, the file machineDataCellArray.mat contains the cell array C where the first column in each matrix contains the lifetime variable. The other columns in the cell array C contain the data variables.
- a table, the table variable names can be used to refer to the columns which contain the lifetime data.

The values of dataVar must be valid ensemble or table variable names. If dataVar is not specified, the computation includes all data columns except the one specified in lifetimeVar. For instance, suppose that each entry in a cell array is a table with variables A, B, C, and D. Setting dataVar to ["A", "D"] uses only A and D for the computation while C and D are ignored.

memberVar — Member variable

string | character vector

Member variable, specified as a string or character vector. Use memberVar to specify the variable for identifying the systems or machines in lifetime data X. For instance, in the fileEnsembleDatastore object, the fifth column in each timetable contains numbers that identify data from a particular machine. The column name corresponds to the member variable memberVar.

memberVar is ignored when X is specified as a cell array of matrices or tables.

Name-Value Pair Arguments

Specify optional pairs of arguments as Name1=Value1, ..., NameN=ValueN, where Name is the argument name and Value is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: ..., 'WindowSize',0

LifeTimeVariable — Lifetime variable

strings(0) (default) | string | character vector

Lifetime variable, specified as the comma-separated pair consisting of 'LifeTimeVariable' and either a string or character vector. If 'LifeTimeVariable' is not specified, then the first data column is used.

'LifeTimeVariable' is equivalent to the input argument lifetimeVar.

DataVariables — Data variables

strings(0) (default) | string array | character vector | cell array of character vectors

Data variables, specified as the comma-separated pair consisting of 'DataVariables' and either a string array, character vector or cell array of character vectors.

'DataVariables' is equivalent to the input argument dataVar.

MemberVariable — Member variables

[] (default) | string | character vector

Member variables, specified as the comma-separated pair consisting of 'MemberVariable' and either a string or character vector.

'MemberVariable' is equivalent to the input argument memberVar.

GroupBy — Grouping criterion

[] (default) | string | character vector

Grouping criterion, specified as the comma-separated pair consisting of 'GroupBy' and either a string or character vector. Use 'GroupBy' to specify the variables for grouping the lifetime data X by operating conditions.

The function computes the metric separately for each group that results from applying the criterion, such as a fault condition, specified by 'GroupBy'. For instance, in the fileEnsembleDatastore object ens, the fourth column in each timetable in ens contains the variable 'FaultCode'. The metric is computed for each machine by grouping the data by 'FaultCode'.

You can only group variables when X is defined as a fileEnsembleDatastore object, table, timetable, or cell array of tables or timetables.

Output Arguments

Y — Prognosability of lifetime data

vector | table

Prognosability of lifetime data, returned as a vector or table.

Prognosability is the measure of the variability of a feature at failure based on the trajectories of the feature measured in several run-to-failure experiments. A more prognosable feature has less variation at failure relative to the range between its initial and final values. As a system gets progressively closer to failure, a suitable condition indicator is typically highly prognosable. Conversely, any feature that is non-prognosable is a less suitable condition indicator. The values of Y range from 0 to 1.

- Y is 1 if X is perfectly prognosable.
- Y is 0 if X is perfectly non-prognosable.

Selecting appropriate estimation parameters out of all available features is the first step in building a reliable remaining useful life prediction engine. The prognosability values in Y are useful to determine which condition indicators best track the degradation process of systems being monitored. The higher the prognosability, the more desirable the feature is for RUL prediction.

When 'GroupBy' is not specified, then Y is returned as a row vector or single-row table. Conversely, when 'GroupBy' is specified, then each row in Y corresponds to one group.

Limitations

• When X is a tall table or tall timetable, prognosability nevertheless loads the complete array into memory using gather. If the memory available is inadequate, then prognosability returns an error.

Algorithms

The computation of prognosability uses this formula:

prognosability =
$$\exp\left(-\frac{\operatorname{std}_j(x_j(N_j))}{\operatorname{mean}_j|x_j(1) - x_j(N_j)|}\right), \quad j = 1, ..., M$$

where x_j represents the vector of measurements of a feature on the j^{th} system, variable M is the number of systems monitored, and N_j is the number of measurements on the j^{th} system.

Version History

Introduced in R2018b

References

- [1] Coble, J., and J. W. Hines. "Identifying Optimal Prognostic Parameters from Data: A Genetic Algorithms Approach." In Proceedings of the Annual Conference of the Prognostics and Health Management Society. 2009.
- [2] Coble, J. "Merging Data Sources to Predict Remaining Useful Life An Automated Method to Identify Prognostics Parameters." Ph.D. Thesis. University of Tennessee, Knoxville, TN, 2010.
- [3] Lei, Y. Intelligent Fault Diagnosis and Remaining Useful Life Prediction of Rotating Machinery. Xi'an, China: Xi'an Jiaotong University Press, 2017.
- [4] Lofti, S., J. B. Ali, E. Bechhoefer, and M. Benbouzid. "Wind turbine high-speed shaft bearings health prognosis through a spectral Kurtosis-derived indices and SVR." *Applied Acoustics* Vol. 120, 2017, pp. 1-8.

See Also

monotonicity | trendability | fileEnsembleDatastore

Topics

"Feature Selection for Remaining Useful Life Prediction"

read

Read member data from an ensemble datastore

Syntax

data = read(ensemble)
[data,info] = read(ensemble)

Description

Use this function to read data from ensemble datastores for condition monitoring and predictive maintenance.

data = read(ensemble) reads data from a member of the ensemble datastore ensemble. The function reads the variables specified in the SelectedVariables property of the ensemble datastore and returns them in a table.

If the ensemble has not been read since its creation (or since it was last reset using reset), then read reads data from the first member of the ensemble, as determined by the software. Otherwise, read reads data from the next ensemble member. read updates the LastMemberRead property of the ensemble to identify the most recently read member. For more information about how ensemble datastores work, see "Data Ensembles for Condition Monitoring and Predictive Maintenance".

[data,info] = read(ensemble) also returns information about the location from which the data
is read and the size of the data.

Examples

Extract Subset of Stored Variables from Ensemble Member

In general, you use the read command to extract data from a simulationEnsembleDatastore object into the MATLAB® workspace. Often, your ensemble contains more variables than you need to use for a particular analysis. Use the SelectedVariables property of the simulationEnsembleDatastore object to select a subset of variables for reading.

For this example, use the following code to create a simulationEnsembleDatastore object using data previously generated by running a Simulink® model at a various fault values (See generateSimulationEnsemble.). The ensemble includes simulation data for five different values of a model parameter, ToothFaultGain. Because of the volume of data, the unzip operation takes a few minutes.

```
unzip simEnsData.zip % extract compressed files
ensemble = simulationEnsembleDatastore(pwd,'logsout')
ensemble =
   simulationEnsembleDatastore with properties:
        DataVariables: [5x1 string]
   IndependentVariables: [0x0 string]
```

```
ConditionVariables: [0x0 string]
SelectedVariables: [5x1 string]
ReadSize: 1
NumMembers: 5
LastMemberRead: [0x0 string]
Files: [5x1 string]
```

The model that generated the data, TransmissionCasingSimplified, was configured such that the resulting ensemble contains variables including accelerometer data, Vibration, and tachometer data, Tacho. By default, the simulationEnsembleDatastore object designates all these variables as both data variables and selected variables, as shown in the DataVariables and SelectedVariables properties.

ensemble.DataVariables

```
ans = 5x1 string
   "PMSignalLogName"
   "SimulationInput"
   "SimulationMetadata"
   "Tacho"
   "Vibration"
```

ensemble.SelectedVariables

```
ans = 5x1 string
   "PMSignalLogName"
   "SimulationInput"
   "SimulationMetadata"
   "Tacho"
   "Vibration"
```

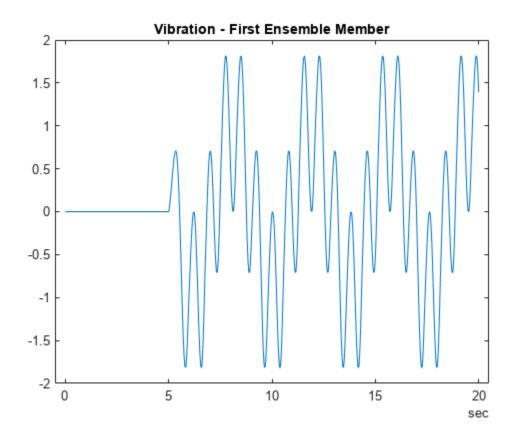
Suppose that for the analysis you want to do, you need only the Vibration data and the Simulink.SimulationInput object that describes the conditions under which this member data was simulated. Set ensemble.SelectedVariables to specify the variables you want to read. The read command then extracts those variables from the current ensemble member.

```
ensemble.SelectedVariables = ["Vibration";"SimulationInput"];
data1 = read(ensemble)
```

datal=1×2 table Vibration	SimulationInput		
{20202x1 timetable}	<pre>{1x1 Simulink.SimulationInput}</pre>		

data.Vibration is a cell array containing one timetable that stores the simulation times and the corresponding vibration signal. You can now process this data as needed. For instance, extract the vibration data from the table and plot it.

```
vibdata1 = data1.Vibration{1};
plot(vibdata1.Time,vibdata1.Data)
title('Vibration - First Ensemble Member')
```



The next time you call read on this ensemble, the last-read member designation advances to the next member of the ensemble (see "Data Ensembles for Condition Monitoring and Predictive Maintenance"). Read the selected variables from the next member of the ensemble.

```
data2 = read(ensemble)
```

```
data2=1×2 table
    Vibration SimulationInput
    {20215x1 timetable} {1x1 Simulink.SimulationInput}
```

To confirm that data1 and data2 contain data from different ensemble members, examine the values of the varied model parameter, ToothFaultGain. For each ensemble, this value is stored in the Variables field of the SimulationInput variable.

data1.SimulationInput{1}.Variables

data2.SimulationInput{1}.Variables

```
ans =
Variable with properties:
Name: 'ToothFaultGain'
Value: -1.5000
Workspace: 'global-workspace'
Context: ''
Description: ""
```

This result confirms that data1 is from the ensemble member with ToothFaultGain = -2, and data2 is from the member with ToothFaultGain = -1.5.

Read from and Write to a File Ensemble Datastore

Create a file ensemble datastore for data stored in MATLAB files, and configure it with functions that tell the software how to read from and write to the datastore. (For more details about configuring file ensemble datastores, see "File Ensemble Datastore with Measured Data".)

```
% Create ensemble datastore that points to datafiles in current folder
unzip fileEnsData.zip % extract compressed files
location = pwd;
extension = '.mat';
fensemble = fileEnsembleDatastore(location,extension);
% Specify data and condition variables
fensemble.DataVariables = ["gs";"sr";"load";"rate"];
fensemble.ConditionVariables = "label";
% Configure with functions for reading and writing variable data
addpath(fullfile(matlabroot,'examples','predmaint','main')) % Make sure functions are on path
fensemble.ReadFcn = @readBearingData;
fensemble.WriteToMemberFcn = @writeBearingData;
```

The functions tell the read and writeToLastMemberRead commands how to interact with the data files that make up the ensemble. Thus, when you call the read command, it uses readBearingData to read all the variables in fensemble.SelectedVariables. For this example, readBearingData extracts requested variables from a structure, bearing, and other variables stored in the file. It also parses the filename for the fault status of the data.

Specify variables to read, and read them from the first member of the ensemble.

```
fensemble.SelectedVariables = ["gs";"load";"label"];
data = read(fensemble)
```

You can now process the data from the member as needed. For this example, compute the average value of the signal stored in the variable gs. Extract the data from the table returned by read.

```
gsdata = data.gs{1};
gsmean = mean(gsdata);
```

You can write the mean value gsmean back to the data file as a new variable. To do so, first expand the list of data variables in the ensemble to include a variable for the new value. Call the new variable gsMean.

```
fensemble.DataVariables = [fensemble.DataVariables;"gsMean"]
```

Next, write the derived mean value to the file corresponding to the last-read ensemble member. (See "Data Ensembles for Condition Monitoring and Predictive Maintenance".) When you call writeToLastMemberRead, it converts the data to a structure and calls fensemble.WriteToMemberFcn to write the data to the file.

writeToLastMemberRead(fensemble, 'gsMean',gsmean);

Calling **read** again advances the last-read-member indicator to the next file in the ensemble and reads the data from that file.

```
data = read(fensemble)
```

data=1×3 table label	gs	load
"Faulty"	{5000x1 double}	50

You can confirm that this data is from a different member by examining the load variable in the table. Here, its value is 50, while in the previously read member, it was 0.

You can repeat the processing steps to compute and append the mean for this ensemble member. In practice, it is more useful to automate the process of reading, processing, and writing data. To do so, reset the ensemble to a state in which no data has been read. Then loop through the ensemble and perform the read, process, and write steps for each member.

```
reset(fensemble)
while hasdata(fensemble)
    data = read(fensemble);
    gsdata = data.gs{1};
```

```
gsmean = mean(gsdata);
writeToLastMemberRead(fensemble,'gsMean',gsmean);
end
```

The hasdata command returns false when every member of the ensemble has been read. Now, each data file in the ensemble includes the gsMean variable derived from the data gs in that file. You can use techniques like this loop to extract and process data from your ensemble files as you develop a predictive-maintenance algorithm. For an example illustrating in more detail the use of a file ensemble datastore in the algorithm-development process, see "Rolling Element Bearing Fault Diagnosis". The example also shows how to use Parallel Computing Toolbox[™] to speed up the processing of large data ensembles.

To confirm that the derived variable is present in the file ensemble datastore, read it from the first and second ensemble members. To do so, reset the ensemble again, and add the new variable to the selected variables. In practice, after you have computed derived values, it can be useful to read only those values without rereading the unprocessed data, which can take significant space in memory. For this example, read selected variables that include the new variable, gsMean, but do not include the unprocessed data, gs.

```
reset(fensemble)
fensemble.SelectedVariables = ["label";"load";"gsMean"];
data1 = read(fensemble)
```

datal=1×3 table label load gsMean

"Faulty" 0 -0.22648

data2 = read(fensemble)

data2=1×3 table label	load	gsMean
"Faulty"	50	-0.22937

rmpath(fullfile(matlabroot,'examples','predmaint','main')) % Reset path

Read Multiple Ensemble Members in One Operation

To read data from multiple ensemble members in one call to the read command, use the ReadSize property of an ensemble datastore. This example uses simulationEnsembleDatastore, but you can use the same technique for fileEnsembleDatastore.

Use the following code to create a simulationEnsembleDatastore object using data previously generated by running a Simulink model at a various fault values (see generateSimulationEnsemble). The ensemble includes simulation data for five different values of a model parameter, ToothFaultGain. (Because of the volume of data, the unzip operation might take a minute or two.) Specify some of the data variables to read.

```
unzip simEnsData.zip % extract compressed files
ensemble = simulationEnsembleDatastore(pwd,'logsout');
ensemble.SelectedVariables = ["Vibration";"SimulationInput"];
```

By default, calling read on this ensemble datastore returns a single-row table containing the values of the Vibration and SimulationInput variables for the first ensemble member. Change the ReadSize property to read three members at once.

```
ensemble.ReadSize = 3;
data1 = read(ensemble)
```

```
datal=3×2 table
Vibration SimulationInput
{20202x1 timetable}
{20215x1 timetable}
{20204x1 timetable}
{1x1 Simulink.SimulationInput}
{1x1 Simulink.SimulationInput}
```

read returns a three-row table, where each row contains data from one of the first, second, and third ensemble members. read also updates the LastReadMember property of the ensemble datastore to a string array containing the paths of the three corresponding files. Avoid setting ReadSize to a value so large as to risk running out of memory while loading the data.

If the ensemble contains three or more additional members, the next read operation returns data from the fourth, fifth, and sixth members. Because the ensemble of this example contains only five members total, the next read operation returns only two rows.

```
data2 = read(ensemble)
```

Input Arguments

ensemble — Ensemble datastore

fileEnsembleDatastore object | simulationEnsembleDatastore object

Ensemble datastore to read, specified as a:

- simulationEnsembleDatastore object read reads the next ensemble member.
- fileEnsembleDatastore object read uses the function specified in the ensemble.ReadFcn property to read the next ensemble member. (For more information about working with file ensemble datastores, see fileEnsembleDatastore.)

In either case, read returns a table containing all the variables specified in ensemble.SelectedVariables.

Output Arguments

data — Selected variables from ensemble member

table

Selected variables from the ensemble member, returned as a table. The table variables are the selected variables, and the table data are the values read from the ensemble data. By default, read reads one ensemble member at a time and returns a single table row.

To read multiple ensemble members at one time, set the ReadSize property of ensemble to a value greater than 1. For instance, if you set ReadSize to 3, then read reads the next 3 ensemble members and returns a table with 3 rows. If fewer than ReadSize members are unread, then read returns a table with as many rows as there are remaining members. For an example, see "Read Multiple Ensemble Members in One Operation" on page 1-195. Avoid setting ReadSize to such a large value as to risk running out of memory while loading data.

info — Data and member information

structure

Data and ensemble member information, returned as a structure with fields:

- Size Dimensions of the table data, returned as a vector. For instance, if your ensemble has four variables specified in ensemble.SelectedVariables, then Info.Size = [1 4].
- FileName Path to the data file corresponding to the accessed ensemble member, returned as a string. For example, "C:\Data\Experiment1\fault1.mat". Calling read also sets the LastMemberRead property of the ensemble to this value. If the ReadSize property of ensemble is greater than 1, this value is a string vector containing the paths to all the accessed files.

Version History

Introduced in R2018a

See Also

simulationEnsembleDatastore | fileEnsembleDatastore

Topics

"Data Ensembles for Condition Monitoring and Predictive Maintenance"

readFeatureTable

Read feature values, independent variables, and condition variables from an ensemble data set into a table

Syntax

- ft = readFeatureTable(ensemble)
- ft = readFeatureTable(ensemble,framepolid)
- ft = readFeatureTable(____, Name, Value)

Description

readFeatureTable is a function used in code generated by **Diagnostic Feature Designer**.

ft = readFeatureTable(ensemble) extracts a feature table ft from ensemble ensemble for all features computed in full-signal mode. The feature table contains features, independent variables, and condition variables, and is the primary output of code generated by **Diagnostic Feature Designer**.

ft = readFeatureTable(ensemble,framepolid) uses the frame size and frame rate defined in
FramePolicyID to read each frame interval when the function constructs the feature table. This
syntax applies to frame-based—also known as segmented—signal and feature computation.

ft = readFeatureTable(_____, Name, Value) specifies the features and variables to read using
one or more name-value pair arguments. For instance, if you use ft =

readFeatureTable(ensemble, 'ConditionVariables', 'FaultCode'), ft contains only the 'FaultCode' condition variable but still includes all features and independent variables. You can use this syntax with any of the input argument combinations in previous syntaxes.

Input Arguments

ensemble — Ensemble of member data

```
workspaceEnsemble object | fileEnsembleDatastore object |
simulationEnsembleDatastore object
```

Ensemble of member data, specified as a fileEnsembleDatastore object, a simulationEnsembleDatastore object, or a workspaceEnsemble object.

framepolid — Frame policy ID

string

Frame policy ID, specified as a string formatted as FRM_<frame policy index>. In code generated by **Diagnostic Feature Designer**, the frame policy reflects the choice of frame size and frame rate in segmented data.

Name-Value Pair Arguments

Specify optional pairs of arguments as Name1=Value1,..., NameN=ValueN, where Name is the argument name and Value is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: 'ConditionVariables', 'FaultCode'

Features — Features to read

string array

Features to read, specified as the comma-separated pair consisting of 'Features' and a string array of paths that point to the selected features. If you do not specify 'Features', the function reads all the features.

IndependentVariables — Independent variables to read

string array

Independent variables to read, specified as the comma-separated pair consisting of 'IndependentVariables' and a string array of paths that point to the selected variables. If you do not specify 'IndependentVariables', the function reads all the independent variables.

ConditionVariables — Condition variables to read

string array

Condition variables to read, specified as the comma-separated pair consisting of 'ConditionVariables' and a string array of paths that point to the selected variables. If you do not specify 'ConditionVariables', the function reads all the condition variables.

IncludeMemberID — Option to return member IDs

false (default) | true

Option to return ensemble member IDs, specified as the comma-separated pair consisting of 'IncludeMemberID' and a logical scalar. When you set 'IncludeMemberID' to true, the feature table ft includes a column of member IDs.

Output Arguments

ft — Feature table

table

Feature table, specified as a table. The table contains features, independent variables, and condition variables for each member. The features and condition variables are scalars. The independent variables are timetables, tables, or cell arrays.

Version History

Introduced in R2020a

See Also Diagnostic Feature Designer

Topics

"Automatic Feature Extraction Using Generated MATLAB Code" "Anatomy of App-Generated MATLAB Code"

readFrameIntervals

Extract frame segments from an ensemble member

Syntax

```
frames = readFrameIntervals(memberdata)
frames = readFrameIntervals(memberdata,framepolid)
```

Description

readframeIntervals is a function used in code generated by Diagnostic Feature Designer.

frames = readFrameIntervals(memberdata) extracts the start and stop times for each frame
into a table for the first frame policy in a set of frame policies. A frame policy specifies the frame size
and frame rate, and enables frame-based rather than full-signal signal processing and feature
extraction.

Code that is generated by **Diagnostic Feature Designer** uses readFrameIntervals when it processes inputs with both full and framed signals, such as when the code includes ensemble statistics processing and frame-based signal and feature processing.

frames = readFrameIntervals(memberdata,framepolid) extracts the frame segments using the specified frame policy ID. For instance,

readFrameIntervals(ensembleStatistics, "FRM_2") extracts the intervals using the second frame policy.

Input Arguments

memberdata — Member data set

table row | cell array row

Member data set, specified as a row within an ensemble data set.

framepolid — Frame policy ID

string

Frame policy ID, specified as a string formatted as FRM_<frame policy index>. For instance, "FRM_2".

Output Arguments

frames — Frame start and stop times

table

Frame start and stop times, specified as an *nf*-by-2 table, where *nf* is the number of frames in the signal.

Version History

Introduced in R2020a

See Also

frameintervals | joindata | Diagnostic Feature Designer

Topics

"Automatic Feature Extraction Using Generated MATLAB Code" "Anatomy of App-Generated MATLAB Code"

readMember

Return ensemble member data based on the member index

Syntax

data = readMember(wensemble,index)

Description

readMember is a function used in code generated by Diagnostic Feature Designer.

data = readMember(wensemble,index) reads the workspace ensemble wensemble member identified by index and returns member data in data. readMember reads only variables that the 'SelectedVariables' property of wensemble specifies.

Code that is generated by **Diagnostic Feature Designer** uses writeMember, readMember, and findIndex under the following conditions:

- The input data is an ensemble datastore, such as a file or simulation ensemble datastore.
- The computation option during code generation specified storing results in local memory rather than writing results back to the ensemble datastore.

Explicitly specifying a member index when reading and writing within the local version of the data, which the code manages using a workspaceEnsemble object, ensures member synchronization with the original ensemble datastore. This synchronization is necessary when you have sequential member-processing loops, such as when you compute ensemble statistics as a precursor to computing signal residues.

- During the first member-processing loop, which starts with an empty ensemble, no indexing is needed. The code appends each new member result to the end of the ensemble.
- During the second loop, the index enables the code to write updated member results to the correct location within the now-populated ensemble.

For more information about the dual processing loop for ensemble statistics, see "Anatomy of App-Generated MATLAB Code".

Input Arguments

wensemble — Ensemble object

workspaceEnsemble object

Ensemble object, specified as a workspaceEnsemble object. wensemble contains ensemble data and specifies the variable names and types within the ensemble, such as data variables and condition variables.

index — Member index

positive integer

Member index, specified as a positive integer. index identifies the ensemble member to read new data from.

Output Arguments

data — Member data single-row table

Member data that readMember extracts, returned as a single-row table.

Version History

Introduced in R2020a

See Also

Diagnostic Feature Designer | fileEnsembleDatastore | simulationEnsembleDatastore | workspaceEnsemble | findIndex | writeMember

Topics

"Automatic Feature Extraction Using Generated MATLAB Code" "Anatomy of App-Generated MATLAB Code"

readMemberData

Extract data from an ensemble member given a path

Syntax

```
data = readMemberData(memberdata,path)
data = readMemberData(memberdata,path,variablenames)
data = readMemberData(____,'FrameInterval',interval)
```

Description

readMemberData is a function used in code generated by Diagnostic Feature Designer.

data = readMemberData(memberdata,path) reads the value under the path path from member data memberdata.

Code that is generated by **Diagnostic Feature Designer** uses readMemberData when performing member-level processing.

data = readMemberData(memberdata,path,variablenames) reads the values of the variable names in variablenames. For example, Vibration = readMemberData(member,"Vibration", ["Time","Data"]) reads the Vibration variables Time and Data from the current member row.

data = readMemberData(_____, 'FrameInterval', interval) reads the values contained within a frame interval that is specified by the frame start and stop times. Use this syntax when path starts with FRM, which indicates that the data to be read is segmented into frames. You can use this syntax with any of the input argument combinations in previous syntaxes.

Input Arguments

memberdata — Member data set

table

Member data set, specified as a table. memberdata represents one ensemble member read from a multimember ensemble data set.

path — path name

scalar string | character array

Path, specified as a scalar string or a character array that represents the highest level variable name. For example, "Vibration" is a path that might contain the lower level variable names time and data.

variablenames — Variable names

scalar string | character array | string array | cell array of character arrays

Variable names under a path, specified as a scalar string, a character array, a string array, or a cell array of character arrays. For example, ["Time", "Data"] might be variable names under the path "Vibration".

interval — Frame start and stop times

two-element array

Frame start and stop times, specified as an array with two elements. When reading frame-based data, interval identifies a specific frame within the frame sequence. For example, if the full signal ranges from 0 to 20 seconds, and the frame size and frame rate specifications are each one second, the first interval is approximately [0 1].

Output Arguments

data — Member data values

table | array

Member data values extracted from the member data, returned as:

- A table, if variablenames has been specified. data contains the same column names as variablenames if variablenames is a string array or a cell array of character arrays.
- The same data as the value under path, if variablenames has not been specified.

Version History

Introduced in R2020a

See Also

Diagnostic Feature Designer

Topics

"Automatic Feature Extraction Using Generated MATLAB Code" "Anatomy of App-Generated MATLAB Code"

readState

Get degradation RUL model state for use at runtime

Syntax

```
mdlState = readState(mdl)
```

Description

mdlState = readState(mdl) returns a structure containing the properties of the degradation RUL model mdl. Use readState in an entry-point function for code generation to preserve the values of model parameters, particularly when you update the model at run time. For more information, see "Generate Code That Preserves RUL Model State for System Restart".

Input Arguments

mdl — RUL model

linearDegradationModel | exponentialDegradationModel

RUL model, specified as a linearDegradationModel or exponentialDegradationModel RUL model object. readState creates a structure that contains the current property values of mdl.

Output Arguments

mdlState — Model state

structure

Model state, returned as a structure. The fields of mdlState correspond to the properties of mdl, with an extra field that specifies the type of RUL model.

Version History

Introduced in R2021a

Extended Capabilities

C/C++ Code Generation Generate C and C++ code using MATLAB® Coder[™].

See Also

restoreState | saveRULModelForCoder

Topics

"Generate Code That Preserves RUL Model State for System Restart"

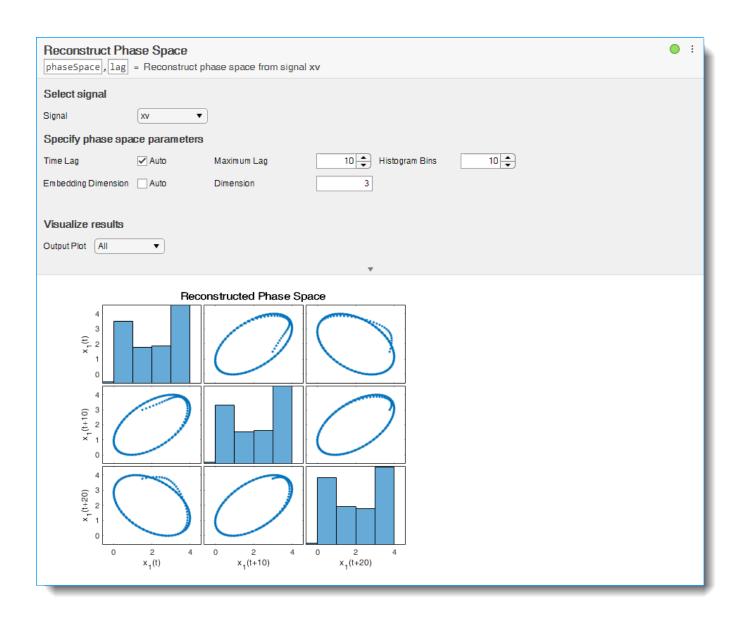
Reconstruct Phase Space

Reconstruct phase space of a uniformly sampled signal in the Live Editor

Description

The **Reconstruct Phase Space** task lets you interactively reconstruct phase space of a uniformly sampled signal. The task automatically generates MATLAB code for your live script. For more information about Live Editor tasks generally, see "Add Interactive Tasks to a Live Script".

Phase space reconstruction is useful to verify the system order and reconstruct all dynamic system variables, while preserving system properties. Reconstructing the phase space is performed when limited data is available, or when the phase space dimension and lag values are unknown. Also, the nonlinear features approximateEntropy, correlationDimension, and lyapunovExponent use phase space reconstruction as the first step of the computation. For more information about phase space reconstruction, see phaseSpaceReconstruction.



Open the Task

To add the **Reconstruct Phase Space** task to a live script in the MATLAB Editor:

- On the Live Editor tab, select Task > Reconstruct Phase Space.
- In a code block in your script, type a relevant keyword, such as phase or phase space. Select Reconstruct Phase Space from the suggested command completions.

Examples

Reconstruct Phase Space in the Live Editor

Use the **Reconstruct Phase Space** task in the Live Editor to interactively reconstruct the phase space of a uniformly sampled signal. Experiment with different values for lag, embedding dimension, histogram bins and distance threshold. The task automatically generates code reflecting your selections. Open this example to see a preconfigured script containing the **Reconstruct Phase Space** task.

For this example, consider 'uavPositionData.mat' which contains signal xv which is the xcomponent of a 3-D path traversed by an unmanned aerial vehicle (UAV). The x, y, and z coordinates define a circle of 2-m radius at 0.75-m altitude.

```
load('uavPositionData.mat','xv')
```

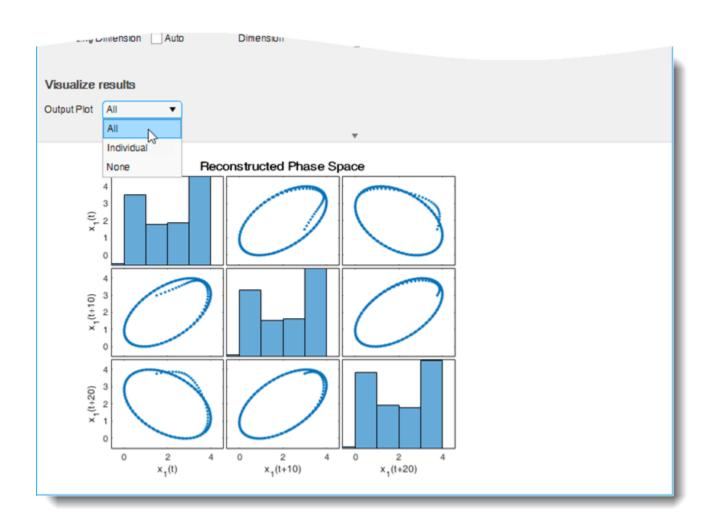
To reconstruct the phase space of the signal xv, open the **Reconstruct Phase Space** task in the Live Editor. On the **Live Editor** tab, select **Task > Reconstruct Phase Space**. In the task, select signal xv.

Reconstruct Phase Space Reconstruct phase space from a uniformly sampled signal					
Select signal					
Signal	select 🔻				
Specify phase spar	select				
	XV	Maximum Lan			
Time Lag	Manto 13	Maximum Lag	Е.		
Embedding Dimension	🗸 Auto	Maximum Dimension	ι.		
-		Percent False Neighbor	s		
		No. of Concession, Name			

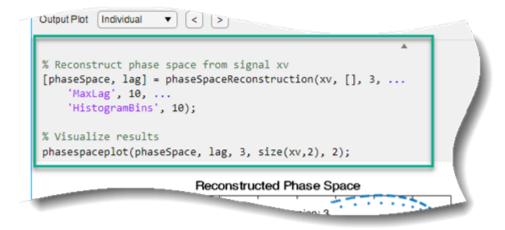
Clear the **Time Lag** check box if you want to use your own values in the **Maximum Lag** and **Histogram Bins** fields. For this example, leave the box checked to calculate the lag using Average Mutual Information (AMI). Since dimension is known, clear the **Embedding Dimension** field and specify dimension as 3.

= rgr (d)	XV T		63	
Specify phase spa	ce parameters			
Time Lag	Auto	Maximum Lag	10 Histogram Bins	10 🜩
Embedding Dimension	Auto	Dimension	3	
-				

Evaluate whether the reconstructed phase space preserves the system dynamics with the assigned values by observing the output plots. You can toggle between the display type by choosing between Individual or All in the **Output Plot** dropdown menu.



The task generates code in your live script. The generated code reflects the parameters and options you select, and includes code to generate the type of plot you specify. To see the generated code, click at the bottom of the task parameter area. The task expands to display the generated code.



By default, the generated code uses phaseSpace as the name of the output variable. To specify a different output variable name, enter a new name in the summary line at the top of the task. For instance, change the name to pSpace.

Reconstruct Phase Space

The task updates the generated code to reflect the new variable name, and the new variable pSpace appears in the MATLAB workspace. You can use the reconstructed phase space to identify condition indicators like Lyapunov exponent or correlation dimension.

• "Reconstruct Phase Space and Estimate Condition Indicators Using Live Editor Tasks"

Parameters

Select Signal

Signal — Uniformly sampled time-domain signal

array | timetable

Select a uniformly sampled time-domain signal in array or timetable format.

Specify Phase Space Parameters

Time Lag — Check to use Average Mutual Information (AMI) algorithm to compute time lag on (default) | off

Check to use Average Mutual Information (AMI) algorithm to compute time lag. Clear to try your own value of **Maximum Lag** and **Histogram Bins**. If the time delay is too small, random noise is introduced in the states. In contrast, if the lag is too large, the reconstructed dynamics do not represent the true dynamics of the time series.

Maximum Lag — Maximum value of lags used in the lag estimation

positive scalar

Maximum value of lag used to estimate the time delay using the Average Mutual Information (AMI) algorithm.

Histogram Bins — Number of bins for discretization when computing the average mutual information

positive scalar

Number of bins for discretization to compute lag using the AMI algorithm. Set the value of **Histogram Bins** based on the length of your signal.

Embedding Dimension — Check to use Percent False Neighbors (PFN) algorithm to compute embedding dimension

on (default) | off

Check to use Percent False Neighbors (PFN) algorithm to automatically compute embedding dimension.

$\label{eq:maximum} \begin{array}{l} \mbox{Maximum Dimension} & - \mbox{Maximum value of embedding dimension used in the dimension} \\ \mbox{estimation} \end{array}$

positive scalar

Maximum value of embedding dimension used in the dimension estimation with Percent False Neighbors (PFN) algorithm.

Distance Threshold — Distance ratio threshold for determining two points as false neighbors

scalar

Distance ratio threshold for determining two points as false neighbors using Percent False Neighbors (PFN) algorithm. For more information, see phaseSpaceReconstruction.

Percent False Neighbors — Percent false neighbors threshold for detecting embedding dimension

scalar

Percent false neighbors threshold for detecting embedding dimension using PFN algorithm. To specify percent false neighbors, check the **Embedding Dimension** check box. For more information, see phaseSpaceReconstruction.

Visualize Results

Output Plot — Number of output plots to display

Individual (default) | All | None

Number of output plots to display. To toggle between the reconstructed plot and the histogram plot, and to go through each plot, select Individual. To display both plots in the Live Editor, select All. To hide plots, select None.

Version History

Introduced in R2019b

See Also

Estimate Approximate Entropy | **Estimate Correlation Dimension** | **Estimate Lyapunov Exponent** | correlationDimension | phaseSpaceReconstruction | lyapunovExponent | approximateEntropy

Topics

"Reconstruct Phase Space and Estimate Condition Indicators Using Live Editor Tasks" "Add Interactive Tasks to a Live Script"

refresh

Update a workspace ensemble with partitions of modified or added data computed in parallel processing

Syntax

refresh(wensemble,ensarray)

Description

refresh is a function used in code generated by **Diagnostic Feature Designer**.

refresh(wensemble,ensarray) updates the workspace ensemble object wensemble with the combined data partitions in ensarray.

To enable parallel processing, generated code creates data partitions that allow operations to run simultaneously. In code generated by **Diagnostic Feature Designer**, refresh updates wensemble at the conclusion of parallel processing when the computation of all variables and features for all partitions is complete. refresh reassembles the partitioned results that are stored in ensarray and replaces the original contents of wensemble with the new values.

Input Arguments

wensemble — Ensemble object

workspaceEnsemble object

Ensemble object, specified as a workspaceEnsemble object. wensemble contains ensemble data and specifies the variable names and types within the ensemble, such as data variables and condition variables.

ensarray — New or updated ensemble data

cell array of workspaceEnsemble partitions

New or updated ensemble data, specified as a cell array of workspaceEnsemble parallel-processing partitions.

Version History

Introduced in R2020a

See Also Diagnostic Feature Designer | partition

Topics "Automatic Feature Extraction Using Generated MATLAB Code" "Anatomy of App-Generated MATLAB Code"

relativeEntropy

One-dimensional Kullback-Leibler divergence of two independent data groups to measure class separability

Syntax

Z = relativeEntropy(X,I)

Description

relativeEntropy is a function used in code generated by **Diagnostic Feature Designer**.

Z = relativeEntropy(X, I) calculates the one-dimensional Kullback-Leibler divergence of two independent subsets of data set X that are grouped according to the logical labels in I. The relative entropy provides a metric for ranking features according to their ability to separate two classes of data, such as healthy and faulty machines. The entropy calculation assumes that the data in X follows a Gaussian distribution.

Code that is generated by **Diagnostic Feature Designer** uses relativeEntropy when ranking features with this method.

Input Arguments

X — Data samples to group

vector | matrix

Data set containing data samples that can be logically classified into two groups, specified as a vector when you have a single set of samples, such as values for one feature, and a matrix when you have multiple sets of samples.

- When X contains a single set of *n* features, such as a multiple features extracted from a single data source, X is a 1-by-*n* vector.
- When X contains *m* sets of *n* features, X is an *m*-by-*n* matrix. Each row in X represents one data source and must correspond to a single logical class.

X must contain at least two rows that correspond to the logical class in I of 0 and two rows that correspond to the label 1 to calculate legitimate relative entropy values.

For example, suppose that you have a set of five features for each of 20 gearboxes and you are computing the relative entropy to assess these features. X is a 20-by-5 matrix. Each row represents a gearbox that is either healthy or faulty, as indicated by the associated logical class label of 0 or 1. At least two gearboxes must be healthy and at least two gearboxes must be faulty. The relative entropy indicates how well each feature separates the data for the healthy gearboxes from the data for the faulty gearboxes.

I — Logical classification label

vector | matrix

Logical classification label that assigns the rows in X to one of two logical classes, specified as a vector of length m, where m is the number of rows in X.

For example, suppose once more that X is a 20-by-5 matrix corresponding to 20 gearboxes. The first 9 gearboxes are healthy. The remaining 11 gearboxes are faulty. Define the healthy state as 0 and the faulty state as 1. Then I has a length of 20. The first 9 labels in I are equal to 0 and the remaining 11 labels are equal to 1.

Output Arguments

Z — Relative entropy

scalar | vector

Relative entropy of two labeled groups, returned as a scalar or a vector.

- If X is a vector, then Z is a scalar.
- If X is a matrix, then relativeEntropy calculates the distance separately for each feature. Z is then a vector of length *n*, where *n* is the number of columns in Z.

relativeEntropy treats NaN entries in X as missing values and ignores them.

Version History

Introduced in R2020a

References

[1] Theodoridis, Sergios, and Konstantinos Koutroumbas. *Pattern Recognition*, 175–177. 2nd ed. Amsterdam; Boston: Academic Press, 2003.

See Also

correlationWeightedScore | Diagnostic Feature Designer

Topics

"Automatic Feature Extraction Using Generated MATLAB Code" "Anatomy of App-Generated MATLAB Code"

restart

Reset remaining useful life degradation model

Syntax

```
restart(mdl)
restart(mdl,resetPrior)
restart( ,Name,Value)
```

Description

restart(mdl) resets the internally stored statistics of the degradation process accumulated by the previous calls to update and resets the InitialLifeTimeValue and CurrentLifeTimeValue properties of the model. If the SlopeDetectionLevel property of the model is not empty, then the slope test is also restarted, ignoring any previous detections.

restart(mdl,resetPrior) sets the prior parameter values in mdl to their corresponding posterior values when resetPrior is true.

restart(_____, Name, Value) specifies properties of mdl using one or more name-value pair arguments.

Examples

Reset Degradation Model

Load training data, which is a degradation feature profile for a component.

```
load('expRealTime.mat')
```

For this example, assume that the training data is not historical data. When there is no historical data, you can update your degradation model in real time using observed data.

Create an exponential degradation model with the following settings:

- θ prior distribution with a mean of 2.4 and a variance of 0.006
- β prior distribution with a mean of 0.07 and a variance of 3e-5
- Noise variance of 0.003

```
mdl = exponentialDegradationModel('Theta',2.4,'ThetaVariance',0.006,...
'Beta',0.07,'BetaVariance',3e-5,...
'NoiseVariance',0.003);
```

Since there is no life time variable in the training data, create an arbitrary life time vector for fitting.

```
lifeTime = [1:length(expRealTime)];
```

Observe the degradation feature for 100 iterations. Update the degradation model after each iteration.

```
for i=1:100
    update(mdl,[lifeTime(i) expRealTime(i)])
end
```

Reset the model, which clears the accumulated statistics from the previous observations and resets the posterior distributions to the prior distributions.

restart(mdl)

Update Exponential Degradation Model in Real Time

Load training data, which is a degradation feature profile for a component.

```
load('expRealTime.mat')
```

For this example, assume that the training data is not historical data. When there is no historical data, you can update your degradation model in real time using observed data.

Create an exponential degradation model with the following settings:

- Arbitrary θ and β prior distributions with large variances so that the model relies mostly on observed data
- Noise variance of 0.003

Since there is no life time variable in the training data, create an arbitrary life time vector for fitting.

lifeTime = [1:length(expRealTime)];

Observe the degradation feature for 10 iterations. Update the degradation model after each iteration.

```
for i=1:10
    update(mdl,[lifeTime(i) expRealTime(i)])
end
```

After observing the model for some time, for example at a steady-state operating point, you can restart the model and save the current posterior distribution as a prior distribution.

```
restart(mdl,true)
```

View the updated prior distribution parameters.

mdl.Prior

```
ans = struct with fields:

Theta: 2.3555

ThetaVariance: 0.0058

Beta: 0.0722

BetaVariance: 3.6362e-05

Rho: -0.8429
```

Input Arguments

mdl — Degradation RUL model

linearDegradationModel object | exponentialDegradationModel object

Degradation RUL model, specified as a linearDegradationModel object or an exponentialDegradationModel object. restart clears the accumulated statistics in mdl and resets the InitialLifeTimeValue and CurrentLifeTimeValue properties of mdl.

resetPrior — Flag for resetting prior parameter values

false (default) | true

Flag for resetting prior parameter information, specified as a logical value. When resetPrior is:

- true, then restart sets the prior parameter values of mdl to their corresponding current posterior parameter values. For example, mdl.Prior.Theta is set to mdl.Theta.
- false or omitted, then restart does not update the prior.

Name-Value Pair Arguments

Specify optional pairs of arguments as Name1=Value1, ..., NameN=ValueN, where Name is the argument name and Value is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: nv1, 'value'

Theta — Mean value of model θ parameter

scalar

This property is read-only.

Mean value of model θ parameter, specified as the comma-separated pair 'Theta' and a scalar. Use this argument to set the Theta property of mdl and the corresponding field of the Prior property of mdl.

ThetaVariance — Variance of model θ parameter

nonnegative scalar

This property is read-only.

Variance of the θ parameter in the degradation model, specified as the comma-separated pair 'ThetaVariance' and a nonnegative scalar. Use this argument to set the ThetaVariance property of mdl and the corresponding field of the Prior property of mdl.

Beta — Mean value of model β parameter

scalar

This property is read-only.

Mean value of model β parameter, specified as the comma-separated pair 'Beta' and a scalar. Use this argument to set the Beta property of mdl and the corresponding field of the Prior property of mdl.

This argument applies only when mdl is an exponentialDegradationModel.

BetaVariance — Variance of model β parameter

nonnegative scalar

This property is read-only.

Variance of model β parameter, specified as the comma-separated pair 'BetaVariance' and a nonnegative scalar. Use this argument to set the BetaVariance property of mdl and the corresponding field of the Prior property of mdl.

This argument applies only when mdl is an exponentialDegradationModel.

Rho — Correlation between θ and β

scalar value in the range [-1,1]

This property is read-only.

Correlation between θ and β , specified as the comma-separated pair 'Rho' and a scalar value in the range [-1,1]. Use this argument to set the Rho property of mdl and the corresponding field of the Prior property of mdl.

This argument applies only when mdl is an exponentialDegradationModel.

NoiseVariance — Model additive noise variance

nonnegative scalar

Model additive noise variance, specified as the comma-separated pair 'NoiseVariance' and a nonnegative scalar. Use this argument to set the NoiseVariance property of mdl.

SlopeDetectionLevel — Slope detection level

scalar value in the range [0,1] | []

Slope detection level for determining the start of the degradation process, specified as the commaseparated pair 'SlopeDetectionLevel' and a scalar in the range [0,1]. Use this argument to set the SlopeDetectionLevel property of mdl.

To disable the slope detection test, set SlopeDetectionLevel to [].

UseParallel — Flag for using parallel computing

false (default) | true

Flag for using parallel computing when fitting prior values from data, specified as the commaseparated pair 'UseParallel' and either true or false. Use this argument to set the UseParallel property of mdl.

Version History

Introduced in R2018a

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder^m.

Usage notes and limitations:

• This command supports code generation with MATLAB Coder[™]. Before generating code that uses an RUL model, you must save the model using saveRULModelForCoder. For an example, see "Generate Code for Predicting Remaining Useful Life".

See Also

Functions

linearDegradationModel|exponentialDegradationModel|update

Topics

"Models for Predicting Remaining Useful Life"

restoreState

Restore degradation RUL model state at runtime

Syntax

restoreState(mdl,mdlState)

Description

restoreState(mdl,mdlState) updates the properties of the degradation RUL model mdl according to the values specified in the structure mdlState. Create mdlState using the readState command. Use readState and restoreState in an entry-point function for code generation to preserve the values of model parameters, particularly when you update the model at run time. For more information, see "Generate Code That Preserves RUL Model State for System Restart".

Input Arguments

mdl — RUL model
linearDegradationModel | exponentialDegradationModel

RUL model to update, specified as a linearDegradationModel or exponentialDegradationModel RUL model object.

mdlState — Model state

structure

Model state, specified as a structure. The fields of mdlState correspond to the properties of mdl, with an extra field that specifies the type of RUL model. Create mdlState using the readState command.

Version History

Introduced in R2021a

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB[®] Coder[™].

See Also

readState | loadRULModelForCoder

Topics

"Generate Code That Preserves RUL Model State for System Restart"

saveRULModelForCoder

Save RUL model for use in code generation

Syntax

saveRULModelForCoder(mdl,filename)

Description

saveRULModelForCoder(mdl,filename) saves an RUL model to a MAT file for use in code
generation. Use the file with loadModelForCoder in an entry-point function for code generation to
reconstruct the model at compile time. See "Generate Code for Predicting Remaining Useful Life" for
more information.

Input Arguments

mdl — RUL model

linearDegradationModel|exponentialDegradationModel|reliabilitySurvivalModel|
covariateSurvivalModel

RUL model to save, specified as a linearDegradationModel, a exponentialDegradationModel, a reliabilitySurvivalModel, or a covariateSurvivalModel object. saveRULModelForCoder stores the properties of mdl in the MAT file filename.

filename — Name of file

character vector | string

Name of file in which to save the RUL model, specified as character vector or a string. You can specify a full or relative path in filename. The function creates a MAT file.

Version History

Introduced in R2021a

See Also

loadRULModelForCoder | readState | predictRUL | linearDegradationModel |
exponentialDegradationModel | reliabilitySurvivalModel | covariateSurvivalModel |
residualSimilarityModel | pairwiseSimilarityModel | hashSimilarityModel

Topics

"Generate Code for Predicting Remaining Useful Life"

subset

Create new ensemble datastore from subset of existing ensemble datastore

Syntax

sens = subset(ens,idx)

Description

sens = subset(ens,idx) creates a new ensemble datastore sens from a subset of the existing
ensemble datastore ens by extracting the ensemble members that correspond to the indices in idx.

Use subset when you want to perform ensemble operations on a specific ensemble member or group of ensemble members, and when using a sequence of read commands with the source ensemble does not provide the ensemble members that you want to process. For example, you can use subset to:

- Extract only ensemble members with a specific fault condition.
- Perform preliminary processing and feature generation on a smaller ensemble that contains a similar distribution of conditions to the larger ensemble.
- Extract a single ensemble member with specific characteristics to isolate and explore member behavior.

Specify which members you want to extract using the index vector idx. You can then operate on your extracted ensemble using the same techniques that you use for any data ensemble.

Examples

Extract Specific Member from Ensemble Datastore

Extract the ensemble member that you identify from an ensemble datastore and use a single read command to obtain the contents.

For this example, use the following code to create a simulationEnsembleDatastore object using data previously generated by running a Simulink® model at a various fault values (see generateSimulationEnsemble). The ensemble includes simulation data for five different values of a model parameter, ToothFaultGain. Because of the volume of data, the unzip operation takes a few minutes.

```
unzip simEnsData.zip
ens = simulationEnsembleDatastore(pwd,'logsout')
ens =
   simulationEnsembleDatastore with properties:
        DataVariables: [5x1 string]
   IndependentVariables: [0x0 string]
        ConditionVariables: [0x0 string]
        SelectedVariables: [5x1 string]
        ReadSize: 1
```

```
NumMembers: 5
LastMemberRead: [0x0 string]
Files: [5x1 string]
```

ems_nm = ens.NumMembers

 $ems_nm = 5$

The ensemble contains five files.

Extract the fourth ensemble member into a new, single-member ensemble sens.

```
idx = 4;
sens = subset(ens,idx);
sens_nm = sens.NumMembers
```

 $sens_nm = 1$

sens contains one member. View the file name to confirm the member index.

```
sens.Files
```

```
ans =
"C:\TEMP\Bdoc22b 2054784 6060\ibB18F8B\29\tp1d5a6aee\predmaint-ex43507974\TransmissionCasingSimp"
```

Reset sens to the first member and read the contents.

m4 contains the data for the extracted member.

Create Subset of Ensemble Datastore

Create a simulation ensemble datastore from a subset of an existing simulation ensemble datastore.

Create a simulationEnsembleDatastore object using data previously generated by running a Simulink® model at various fault values.

```
unzip simEnsData.zip
ens = simulationEnsembleDatastore(pwd,'logsout');
ens_nm = ens.NumMembers
```

 $ens_nm = 5$

The ensemble contains five files. View the file names.

ens.Files

ans = 5x1 string

```
"C:\TEMP\Bdoc22b_2054784_6060\ibB18F8B\29\tp1d5a6aee\predmaint-ex46856662\TransmissionCasing!
"C:\TEMP\Bdoc22b_2054784_6060\ibB18F8B\29\tp1d5a6aee\predmaint-ex46856662\TransmissionCasing!
"C:\TEMP\Bdoc22b_2054784_6060\ibB18F8B\29\tp1d5a6aee\predmaint-ex46856662\TransmissionCasing!
"C:\TEMP\Bdoc22b_2054784_6060\ibB18F8B\29\tp1d5a6aee\predmaint-ex46856662\TransmissionCasing!
"C:\TEMP\Bdoc22b_2054784_6060\ibB18F8B\29\tp1d5a6aee\predmaint-ex46856662\TransmissionCasing!
```

Extract the first, third, and fifth files into a new ensemble.

```
idx = [1 3 5];
sens = subset(ens,idx);
sens_nm = sens.NumMembers
```

 $sens_nm = 3$

The new ensemble contains three members. View the file names.

sens.Files

```
ans = 3x1 string
"C:\TEMP\Bdoc22b_2054784_6060\ibB18F8B\29\tp1d5a6aee\predmaint-ex46856662\TransmissionCasing!
"C:\TEMP\Bdoc22b_2054784_6060\ibB18F8B\29\tp1d5a6aee\predmaint-ex46856662\TransmissionCasing!
"C:\TEMP\Bdoc22b_2054784_6060\ibB18F8B\29\tp1d5a6aee\predmaint-ex46856662\TransmissionCasing!
```

The new ensemble contains the three files that you indexed.

Input Arguments

ens — Source ensemble datastore

fileEnsembleDatastore object | simulationEnsembleDatastore object

Source ensemble datastore from which to extract members, specified as a fileEnsembleDatastore or a simulationEnsembleDatastore object. For an example of extracting a member from an ensemble datastore, see "Extract Specific Member from Ensemble Datastore" on page 1-223.

idx — Indices of source ensemble members

numeric vector | integer vector | logical vector

Indices of source ensemble members to extract, specified as a numeric vector, an integer vector, or a logical vector. The number of elements in the vector must not exceed the number of members in ens. For numeric or integer vectors, all indices must be positive. For logical vectors, the number of elements must be equal to the number of ensemble members in ens. For an example of creating and using an index vector, see "Create Subset of Ensemble Datastore" on page 1-224.

Output Arguments

sens — Extracted ensemble datastore

fileEnsembleDatastore object | simulationEnsembleDatastore object

Extracted ensemble datastore, returned as a fileEnsembleDatastore or a simulationEnsembleDatastore object.

Version History

Introduced in R2021a

See Also

Topics

"Data Ensembles for Condition Monitoring and Predictive Maintenance" "Ensemble Data in Predictive Maintenance Toolbox"

tfmoment

Joint moment of the time-frequency distribution of a signal

Syntax

```
momentJ = tfmoment(xt,order)
momentJ = tfmoment(x,fs,order)
momentJ = tfmoment(x,ts,order)
momentJ = tfmoment(p,fp,tp,order)
momentJ = tfmoment(_____,Name,Value)
```

Description

Time-frequency moments provide an efficient way to characterize signals whose frequencies change in time (that is, are nonstationary). Such signals can arise from machinery with degraded or failed hardware. Classical Fourier analysis cannot capture the time-varying frequency behavior. Timefrequency distribution generated by short-time Fourier transform (STFT) or other time-frequency analysis techniques can capture the time-varying behavior, but directly treating these distributions as features carries a high computational burden, and potentially introduces unrelated and undesirable feature characteristics. In contrast, distilling the time-frequency distribution results into lowdimension time-frequency moments provides a method for capturing the essential features of the signal in a much smaller data package. Using these moments significantly reduces the computational burden for feature extraction and comparison — a key benefit for real-time operation [1], [2].

The Predictive Maintenance Toolbox[™] implements the three branches of time-frequency moment:

- Conditional spectral moment tfsmoment
- Conditional temporal moment tftmoment
- Joint time-frequency moment tfmoment

momentJ = tfmoment(xt,order) returns the "Joint Time-Frequency Moments" on page 1-233 of timetable xt as a vector with one or more components. Each momentJ scalar element represents the joint moment for one of the orders you specify in order. The data in xt can be nonuniformly sampled.

momentJ = tfmoment(x,fs,order) returns the joint time-frequency moment of time-series vector x, sampled at rate Fs. The moment is returned as a vector, in which each scalar element represents the joint moment corresponding to one of the orders you specify in order. With this syntax, x must be uniformly sampled.

momentJ = tfmoment(x,ts,order) returns the joint time-frequency moment of x sampled at the time instants specified by ts in seconds.

- If ts is a scalar duration, then tfmoment applies it uniformly to all samples.
- If ts is a vector, then tfmoment applies each element to the corresponding sample in x. Use this syntax for nonuniform sampling.

momentJ = tfmoment(p,fp,tp,order) returns the joint time-frequency moment of a signal
whose power spectrogram is p. fp contains the frequencies corresponding to the spectral estimate

contained in p. tp contains the vector of time instants corresponding to the centers of the windowed segments used to compute short-time power spectrum estimates. Use this syntax when:

- You already have the power spectrogram you want to use.
- You want to customize the options for pspectrum, rather than accept the default pspectrum options that tfmoment applies. Use pspectrum first with the options you want, and then use the output p as input for tfmoment. This approach also allows you to plot the power spectrogram.

momentJ = tfmoment(____,Name,Value) specifies additional properties using name-value pair arguments. Options include moment centralization, frequency-limit specification, and time-limit specification.

You can use Name, Value with any of the input-argument combinations in previous syntaxes.

Examples

Find the Joint Time-Frequency Moments of a Time Series

Find the joint time-frequency moments of a time series using multiple moment specifications. Compute the same moment using a specified power spectrogram input.

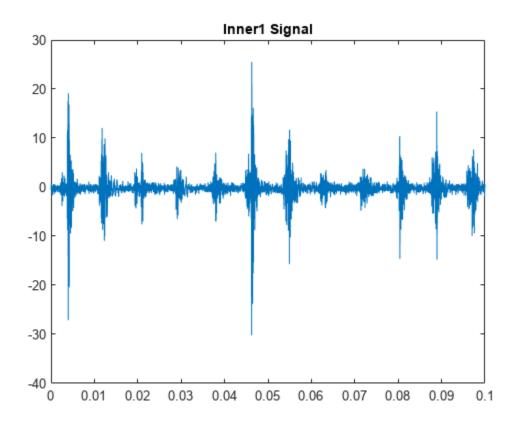
This example is adapted from "Rolling Element Bearing Fault Diagnosis", which provides a more comprehensive treatment of the data sources and history.

Load the data, which contains vibration measurements for a faulty machine. x_inner1 and sr_inner1 contain the data vector and sample rate.

load tfmoment_data.mat x_inner1 sr_inner1

Examine the data. Construct a time vector from the sample rate, and plot the data. Then zoom in to an 0.1 s section so that the behavior can be seen more clearly.

```
t_inner1 = (0:length(x_inner1)-1)/sr_inner1; % Construct time vector of [0 1/sr 2/sr ...] matchin
figure
plot(t_inner1,x_inner1)
title ('Inner1 Signal')
hold on
xlim([0 0.1]) % Zoom in to an 0.1 s section
hold off
```



The plot shows periodic impulsive variations in the acceleration measurements over time.

Find the joint moment of second order for both time and frequency

```
order = [2,2];
momentJ = tfmoment(x_inner1,sr_inner1,order)
momentJ = 3.6253e+08
```

The resulting moment has only one element, representing the [2,2] time-frequency pair.

Now include the fourth moment for time and frequency. You can also mix orders within a pair. Include a joint moment with a second order for time and a fourth order for frequency. The order matrix contains two columns — the first for time and the second for frequency. Each row contains the order pair to compute.

```
order = [2,2;2,4;4,4];
momentJ = tfmoment(x_inner1,t_inner1,order);
momentJ(1)
ans = 3.6253e+08
momentJ(2)
ans = 7.9495e+16
momentJ(3)
ans = 4.0886e+17
```

You can also take the moment using an existing spectrogram. Load the data for a spectrogram which was computed using the same signal and default options. Input this to tfmoment, using the 3-row order matrix already computed.

```
load tfmoment_data.mat p_innerl_def f_p_def t_p_def
momentJ = tfmoment(p_innerl_def,f_p_def,t_p_def,order);
momentJ(1)
ans = 3.6261e+08
momentJ(2)
ans = 7.9513e+16
momentJ(3)
ans = 4.0896e+17
```

The joint moments distill a large amount of time and frequency data into a small set of single data points. They represent important, and concise, features that you can use in multiple ways in your application. Possibilities include comparison with health-regime limits and computing moments of segmented data over a period of time to assess long-term degradation.

Input Arguments

xt — Time-series signal

timetable

Time-series signal for which tfmoment returns the moments, specified as a timetable that contains a single variable with a single column. xt must contain increasing, finite row times. If the timetable has missing or duplicate time points, you can fix it using the tips in "Clean Timetable with Missing, Duplicate, or Nonuniform Times". xt can be nonuniformly sampled, with the pspectrum constraint that the median time interval and the mean time interval must obey:

 $\frac{1}{100} < \frac{\text{Median time interval}}{\text{Mean time interval}} < 100.$

order - Moment orders to return

positive integer matrix

Moment orders to return, specified as an n-by-2 matrix with real positive integers.

- The first column provides the orders of time.
- The second column provides the orders of frequency.

Example: momentJ = tfmoment(x, [2, 2]) specifies the second-order joint moment (variance) of the time-frequency distribution of x.

Example: momentJ = tfmoment(x, [2,2;4,4]) specifies the second and fourth moment orders for both time and frequency of the time-frequency distribution of x.

You can specify any order and number of orders, but low-order moments carry less computational burden and are better suited to real-time applications. You can also use a different order for time than you use for frequency. The first four moment orders correspond to the statistical moments of a data set:

- **1** Mean
- 2 Variance
- **3** Skewness (degree of asymmetry about the mean)
- **4** Kurtosis (length of outlier tails in the distribution a normal distribution has a kurtosis of 3)

For an example, see "Find the Joint Time-Frequency Moments of a Time Series" on page 1-228.

x — Time-series signal

vector

Time-series signal from which tfmoment returns the moments, specified as a vector.

For an example of a time-series input, see "Find the Joint Time-Frequency Moments of a Time Series" on page 1-228.

fs - Sample rate

positive scalar

Sample rate of x, specified as positive scalar in hertz when x is uniformly sampled.

ts — Sample-time values

duration scalar | vector | duration vector | datetime vector

Sample-time values, specified as one of the following:

- duration scalar time interval between consecutive samples of X.
- Vector, duration array, or datetime array time instant or duration corresponding to each element of x.

ts can be nonuniform, with the pspectrum constraint that the median time interval and the mean time interval must obey:

 $\frac{1}{100} < \frac{\text{Median time interval}}{\text{Mean time interval}} < 100.$

p — Power spectrogram or spectrum of signal

matrix | vector

Power spectrogram or spectrum of a signal, specified as a matrix (spectrogram) or a column vector (spectrum). p contains an estimate of the short-term, time-localized power spectrum of a time-series signal. If you specify p, then tfmoment uses p rather than generate its own power spectrogram. For an example, see "Find the Joint Time-Frequency Moments of a Time Series" on page 1-228.

fp — Frequencies for p

vector

Frequencies for power spectrogram or spectrum p when p is supplied explicitly to tfmoment, specified as a vector in hertz. The length of fp must be equal to the number of rows in p.

tp — Time information for p

vector | duration vector | datetime vector | duration scalar

Time information for power spectrogram or spectrum p when p is supplied explicitly to tfmoment, specified as one of the following:

- Vector of time points, whose data type can be numeric, duration, or datetime. The length of vector tp must be equal to the number of columns in p.
- duration scalar that represents the time interval in p. The scalar form of tp can be used only when p is a power spectrogram matrix.
- For the special case where p is a column vector (power spectrum), tp can be a numeric, duration, or datetime scalar representing the time point of the spectrum.

Name-Value Pair Arguments

Specify optional pairs of arguments as Name1=Value1, ..., NameN=ValueN, where Name is the argument name and Value is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: 'Centralize', false, 'FrequencyLimits', [10 100] computes the joint time-frequency moment for the portion of the signal ranging from 10 Hz to 100 Hz.

Centralize — Centralize-moment option

true (default) | false

Centralize-moment option, specified as the comma-separated pair consisting of 'Centralize' and a logical.

- If Centralize is true, then tfmoment returns the centralized conditional moment by subtracting the conditional mean (which is the first moment) in the computation.
- If Centralize is false, then tfmoment returns the noncentralized moment, preserving any data offset.

Example: momentJ = tfmoment(x,[2,2],'Centralize',false).

FrequencyLimits — Frequency limits

full frequency band (default) | [f1 f2]

Frequency limits to use, specified as the comma-separated pair consisting of 'FrequencyLimits' and a two-element vector containing lower and upper bounds f1 and f2 in hertz. This specification allows you to exclude a band of data at either end of the spectral range.

TimeLimits — Time Limits

full time band (default) | [t1 t2]

Time limits, specified as the comma-separated pair consisting of 'TimeLimits' and a two-element vector containing lower and upper bounds t1 and t2 in the same units as ts, and of the data types:

- Numeric or duration when fs or a scalar ts are specified, or when ts is a single, double, or duration vector
- Numeric, duration, or datetime when ts is specified as a datetime vector

This specification allows you to extract a temporal section of data from a longer data set.

Output Arguments

momentJ — Conditional joint moment
vector

Conditional joint moment returned as a vector, the scalar elements of which each represents the joint moment of one of the specified time-frequency order pairs.

momentJ is always a vector, regardless of whether the input data is timetable xt, time-series vector x, or spectrogram data p.

More About

Joint Time-Frequency Moments

The joint time-frequency moments of a nonstationary signal comprise a set of time-varying parameters that characterize the signal spectrum as it evolves in time. They are related to the conditional temporal moments and the joint time-frequency moments. The joint time-frequency moment is an integral function of frequency, given time, and marginal distribution. The conditional temporal moment is an integral function of time, given frequency, and marginal distribution. The calculation of the joint time-frequency moment is a double integral that varies both time and frequency [1], [2].

Each moment is associated with a specific order, with the first four orders being the statistical properties of 1) mean, 2) variance, 3) skewness, and 4) kurtosis.

tfmoment computes the joint time-frequency moments of the time-frequency distribution for a signal x, for the orders specified in order. The function performs these steps:

- 1 Compute the spectrogram power spectrum, P(t,f), of the input using the pspectrum function and uses it as a time-frequency distribution. If the syntax used supplies an existing P(t,f), then tfmoment uses that instead.
- ² Estimate the joint time-frequency moment $\langle t^n \omega^m \rangle$ of the signal using, for the noncentralized case:

$$\langle t^n \omega^m \rangle = \int \int t^n \omega^m P(t, \omega) dt d\omega,$$

where *m* is the order and P(t) is the marginal distribution.

For the centralized joint time-frequency moment $\mu_{t,\omega}^{n,m}(t)$, the function uses

$$\mu_{t,\,\omega}^{n,\,m}(t) = \frac{1}{P(\omega)} \int \int \left(t - \left\langle t^1 \right\rangle_{\omega}\right)^n \left(\omega - \left\langle \omega^1 \right\rangle_t\right)^m P(t,\omega) dt d\omega,$$

where $\langle t^1 \rangle_{\omega}$ and $\langle \omega^1 \rangle_t$ are the first temporal and spectral time-frequency moments.

Version History

Introduced in R2018a

References

[1] Loughlin, P. J. "What Are the Time-Frequency Moments of a Signal?" Advanced Signal Processing Algorithms, Architectures, and Implementations XI, SPIE Proceedings. Vol. 4474, November 2001. [2] Loughlin, P., F. Cakrak, and L. Cohen. "Conditional Moment Analysis of Transients with Application to Helicopter Fault Data." *Mechanical Systems and Signal Processing*. Vol 14, Issue 4, 2000, pp. 511–522.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® CoderTM.

See Also

tfsmoment|tftmoment|pspectrum

tfsmoment

Conditional spectral moment of the time-frequency distribution of a signal

Syntax

```
momentS = tfsmoment(xt,order)
momentS = tfsmoment(x,fs,order)
momentS = tfsmoment(x,ts,order)
momentS = tfsmoment(p,fp,tp,order)
momentS = tfsmoment( _____, Name,Value)
[momentS,t] = tfsmoment( _____)
tfsmoment( _____)
```

Description

Time-frequency moments provide an efficient way to characterize signals whose frequencies change in time (that is, are nonstationary). Such signals can arise from machinery with degraded or failed hardware. Classical Fourier analysis cannot capture the time-varying frequency behavior. Timefrequency distribution generated by short-time Fourier transform (STFT) or other time-frequency analysis techniques can capture the time-varying behavior, but directly treating these distributions as features carries a high computational burden, and potentially introduces unrelated and undesirable feature characteristics. In contrast, distilling the time-frequency distribution results into lowdimension time-frequency moments provides a method for capturing the essential features of the signal in a much smaller data package. Using these moments significantly reduces the computational burden for feature extraction and comparison — a key benefit for real-time operation [1], [2].

The Predictive Maintenance Toolbox implements the three branches of time-frequency moment:

- Conditional spectral moment tfsmoment
- Conditional temporal moment tftmoment
- Joint time-frequency moment tfmoment

momentS = tfsmoment(xt,order) returns the conditional spectral moment on page 1-252 of timetable xt as a timetable. The momentS variables provide the spectral moments for the orders you specify in order. The data in xt can be nonuniformly sampled.

momentS = tfsmoment(x, fs, order) returns the conditional spectral moment of time-series vector x, sampled at rate Fs. The moment is returned as a matrix, in which each column represents a spectral moment corresponding each element in order. With this syntax, x must be uniformly sampled.

momentS = tfsmoment(x,ts,order) returns the conditional spectral moment of x sampled at the time instants specified by ts in seconds.

- If ts is a scalar duration, then tfsmoment applies it uniformly to all samples.
- If ts is a vector, then tfsmoment applies each element to the corresponding sample in x. Use this syntax for nonuniform sampling.

momentS = tfsmoment(p,fp,tp,order) returns the conditional spectral moment of a signal whose power spectrogram is p. fp contains the frequencies corresponding to the spectral estimate contained in p. tp contains the vector of time instants corresponding to the centers of the windowed segments used to compute short-time power spectrum estimates. Use this syntax when:

- You already have the power spectrum or spectrogram you want to use.
- You want to customize the options for pspectrum, rather than accept the default pspectrum options that tfsmoment applies. Use pspectrum first with the options you want, and then use the output p as input for tfsmoment. This approach also allows you to plot the power spectrogram.

momentS = tfsmoment(_____, Name, Value) specifies additional properties using name-value pair arguments. Options include moment centralization and frequency-limit specification.

You can use Name, Value with any of the input-argument combinations in previous syntaxes.

[momentS,t] = tfsmoment(____) returns time vector t.

You can use t with any of the input-argument combinations in previous syntaxes.

tfsmoment(____) with no output arguments plots the conditional spectral moment. The plot x-axis is time, and the plot y-axis is the corresponding spectral moment.

You can use this syntax with any of the input-argument combinations in previous syntaxes.

Examples

Plot the Conditional Spectral Moment of a Time Series Vector

Plot the second-order conditional spectral moment (variance) of a time series using the plot-only approach and the return-data approach. Visualize the moment differently by plotting the histogram. Compare the moments for data arising from faulty and healthy machine conditions.

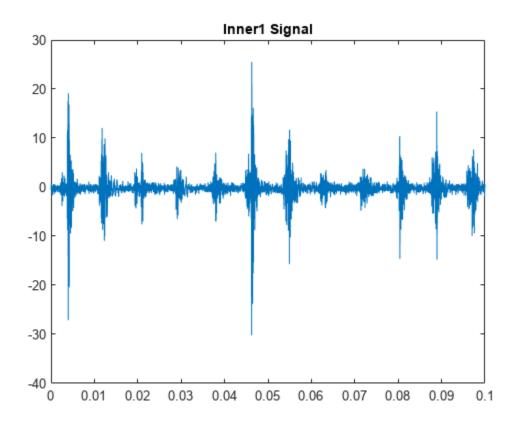
This example is adapted from "Rolling Element Bearing Fault Diagnosis", which provides a more comprehensive treatment of the data sources and history.

Load the data, which contains vibration measurements for two conditions. x_inner1 and sr_inner1 contain the data vector and sample rate for a faulty condition. x_baseline and sr_baseline contain the data vector and sample rate for a healthy condition.

```
load tfmoment_data.mat x_inner1 sr_inner1 x_baseline1 sr_baseline1
```

Examine the faulty-condition data. Construct a time vector from the sample rate, and plot the data. Then zoom in to an 0.1-s section so that the behavior can be seen more clearly.

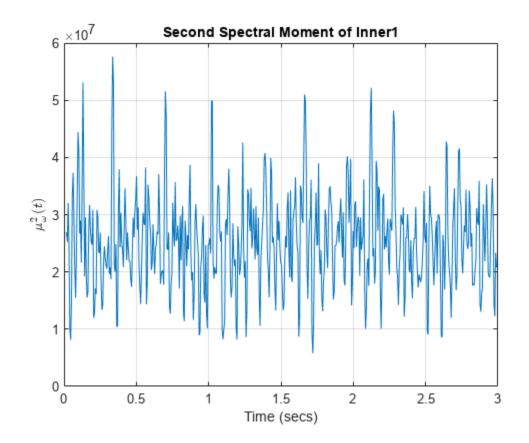
```
t_inner1 = (0:length(x_inner1)-1)/sr_inner1; % Construct time vector of [0 1/sr 2/sr ...] matchin
figure
plot(t_inner1,x_inner1)
title ('Inner1 Signal')
hold on
xlim([0 0.1]) % Zoom in to an 0.1 s section
hold off
```



The plot shows periodic impulsive variations in the acceleration measurements over time.

Plot the second spectral moment (order=2), using the tfsmoment syntax with no output arguments.

```
order = 2;
figure
tfsmoment(x_inner1,t_inner1,order)
title('Second Spectral Moment of Inner1')
```

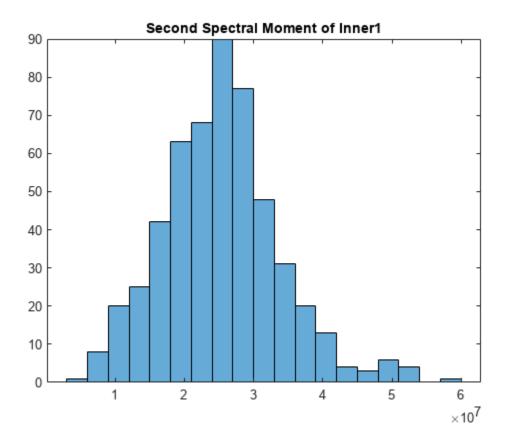


The plot illustrates the changes in the variance of the x_inner1 spectrum over time. You are limited to this visualization (moment versus time) because tfsmoment returned no data. Now use tfmoment again to compute the second spectral moment, this time using the syntax that returns both the moment values and the associated time vector. You can use the sample rate directly in the syntax (sr_inner1), rather than the time vector you constructed (t_inner1).

```
[momentS_inner1,t1_inner1] = tfsmoment(x_inner1,sr_inner1,order);
```

You can now plot moment versus time as you did before, using moment_inner1 and t1_inner1, with the same result as earlier. But you can also perform additional analysis and visualization of the moment vector, since tfsmoment returned the data. A histogram can provide concise information on the signal characteristics.

```
figure
histogram(momentS_inner1)
title('Second Spectral Moment of Inner1')
```

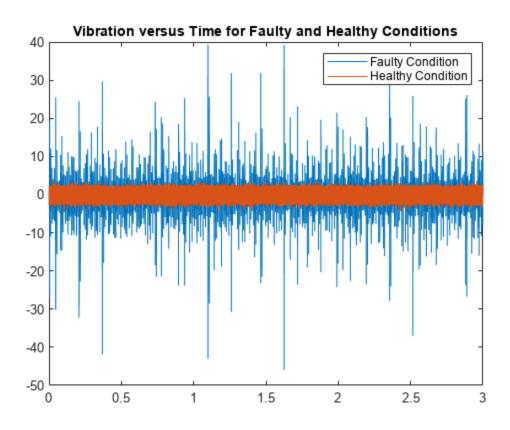


On its own, the histogram does not reveal obvious fault information. However, you can compare it to the histogram produced by the healthy-condition data.

First, compare the inner and baseline time series directly using the same time-vector construction for the baselinel data as previously for the inner1 data.

```
t_baseline1 = (0:length(x_baseline1)-1)/sr_baseline1;
```

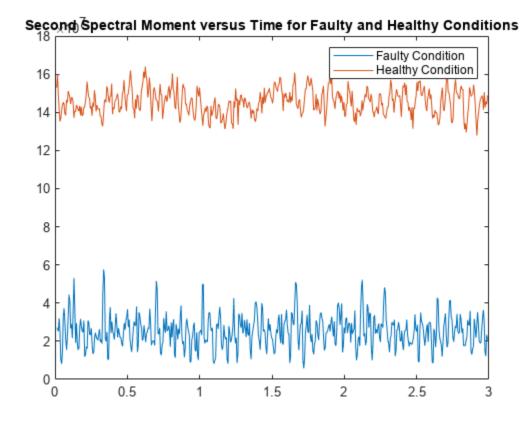
```
figure
plot(t_inner1,x_inner1)
hold on
plot(t_baseline1,x_baseline1)
hold off
legend('Faulty Condition','Healthy Condition')
title('Vibration versus Time for Faulty and Healthy Conditions')
```



Calculate the second spectral moment of the baseline1 data. Compare the baseline1 and inner1 time histories.

[momentS_baseline1,t1_baseline1] = tfsmoment(x_baseline1,sr_baseline1,2);

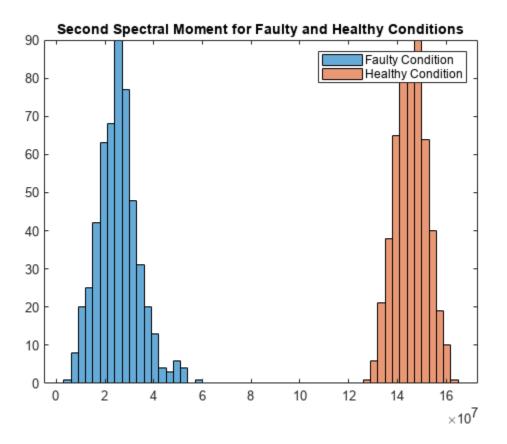
```
figure
plot(t1_inner1,momentS_inner1)
hold on
plot(t1_baseline1,momentS_baseline1)
hold off
legend('Faulty Condition','Healthy Condition')
title('Second Spectral Moment versus Time for Faulty and Healthy Conditions')
```



The moment plot shows behavior different from the earlier vibration plot. The vibration data for the faulty case is much noisier with higher-magnitude spikes than for the healthy case, although both appear to be zero mean. However, the spectral variance (second spectral moment) is significantly lower for the faulty case. The moment of the faulty case is still more noisy than the healthy case.

Plot the histograms.

```
figure
histogram(momentS_inner1);
hold on
histogram(momentS_baseline1);
hold off
legend('Faulty Condition','Healthy Condition')
title('Second Spectral Moment for Faulty and Healthy Conditions')
```



The moment behaviors distinguish the faulty condition from the healthy condition in both plots. The histogram provides distinct distribution characteristics — center point along x-axis, spread, and peak histogram bin.

Determine Multiple Orders of Conditional Spectral Moment for a Time Series

Determine the first four conditional spectral moments of a time-series data set, and extract the moments that you want to visualize with a histogram.

Load the data, which contains vibration measurements (x_inner1) and sample rate(sr_inner1) for machinery. Then use tfsmoment to compute the first four moments. These moments represent the statistical quantities of: 1) Mean; 2) Variance; 3) Skewness; and 4) Kurtosis.

You can specify the moment designators as a vector within the order argument.

```
load tfmoment_data.mat x_inner1 sr_inner1
momentS_inner1 = tfsmoment(x_inner1,sr_inner1,[1 2 3 4]);
```

Compare the dimensions of the input vector and the output matrix.

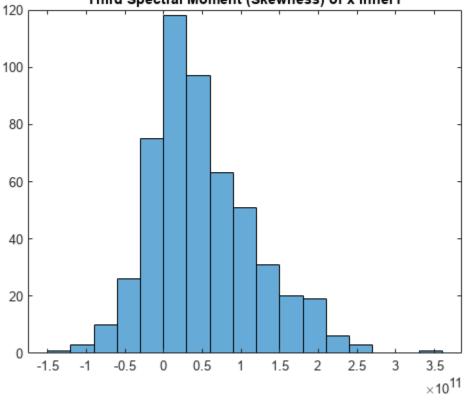
xsize = size(x_inner1)
xsize = 1×2

```
146484 1
msize = size(momentS_inner1)
msize = 1×2
524 4
```

The data vector x_inner is considerably longer than the vectors in the moment matrix momentS_inner1 because the spectrogram computation produces optimally-sized lower-resolution time windows. In this case, tfsmoment returns a moment matrix containing four columns, one column for each moment order.

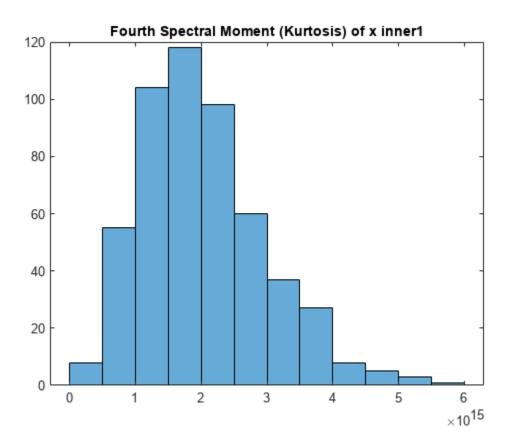
Plot the histograms for the third (skewness) and fourth (kurtosis) moments. The third and fourth columns of momentS_inner1 provide these.

```
momentS_3 = momentS_inner1(:,3);
momentS_4 = momentS_inner1(:,4);
figure
histogram(momentS_3)
title('Third Spectral Moment (Skewness) of x inner1')
```



Third Spectral Moment (Skewness) of x inner1

figure
histogram(momentS_4)
title('Fourth Spectral Moment (Kurtosis) of x inner1')



The plots are similar, but each has some unique characteristics with respect to number of bins and slope steepness.

Use a Customized Power Spectrogram to Compute the Conditional Spectral Moment

By default, tfsmoment calls the function pspectrum internally to generate the power spectrogram that tfsmoment uses for the moment computation. You can also import an existing power spectrogram for tfsmoment to use instead. This capability is useful if you already have a power spectrogram as a starting point, or if you want to customize the pspectrum options by generating the spectrogram explicitly first.

Input a power spectrogram that has been generated with customized options. Compare the resulting spectral-moment histogram with one that tfsmoment generates using its pspectrum default options.

Load the data, which includes two power spectrums and the associated frequency and time vectors.

The p_inner1_def spectrum was created using the default pspectrum options. It is equivalent to what tfsmoment computes internally when an input spectrum is not provided in the syntax.

The p_inner1_MinThr spectrum was created using the MinThreshold pspectrum option. This option puts a lower bound on nonzero values to screen out low-level noise. For this example, the threshold was set to screen out noise below the 0.5% level.

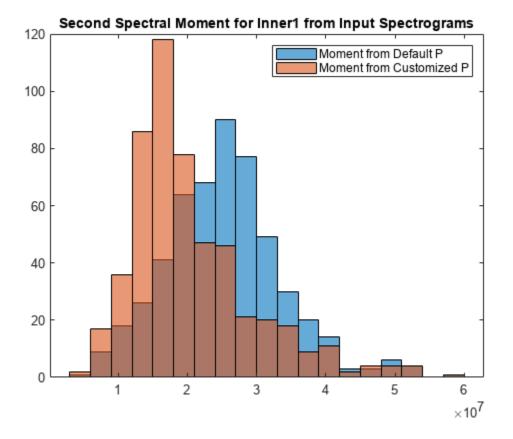
```
load tfmoment_data.mat p_inner1_def f_p_def t_p_def ...
    p_inner1_MinThr f_p_MinThr t_p_MinThr
load tfmoment_data.mat x_inner1 x_baseline1
```

Determine the second spectral moments (variance) for both cases.

moment_p_def = tfsmoment(p_inner1_def,f_p_def,t_p_def,2); moment_p_MinThr = tfsmoment(p_inner1_MinThr,f_p_MinThr,t_p_MinThr,2);

Plot the histograms together.

```
figure
histogram(moment_p_def);
hold on
histogram(moment_p_MinThr);
hold off
legend('Moment from Default P','Moment from Customized P')
title('Second Spectral Moment for Inner1 from Input Spectrograms')
```



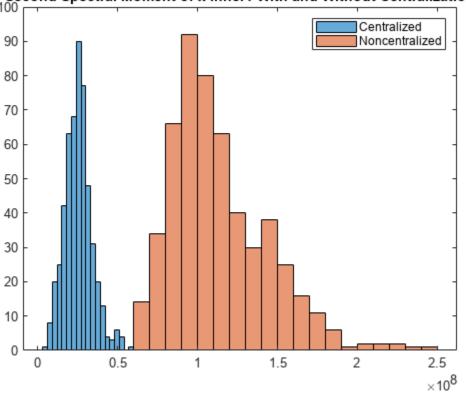
The histograms have the same overall spread, but the thresholded moment histogram has a higher peak bin at a lower moment magnitude level than the default moment. This example is for illustration purposes only, but does show the impact that preprocessing in the spectrum computation stage can have.

Calculate a Conditional Spectral Moment that is not Centralized

By default, tfsmoment centralizes the moment as part of its calculation. That is, it subtracts the sensor-data mean (which is the first moment) from the sensor data as part of the "Conditional Spectral Moments" on page 1-252. If you wish to preserve the offset, you can set the input argument Centralize to false.

Load the data, which contains vibration measurements x and sample rate sr for machinery. Calculate the 2nd moment (order = 2) both with centralization (default), and without centralization (Centralize = false). Plot the histograms together.

```
load tfmoment_data.mat x_inner1 sr_inner1
momentS_centr = tfsmoment(x_inner1,sr_inner1,2);
momentS_nocentr = tfsmoment(x_inner1,sr_inner1,2,'Centralize',false);
figure
histogram(momentS_centr)
hold on
histogram(momentS_nocentr);
hold off
legend('Centralized','Noncentralized')
title('Second Spectral Moment of x inner1 With and Without Centralization')
```



Second Spectral Moment of x inner1 With and Without Centralization

The noncentralized distribution is offset to the right.

Find the Conditional Spectral Moments of Data Measurements in a Timetable

Real-world measurements often come packaged as part of a time-stamped table that records actual time and readings rather than relative times. You can use the timetable format for capturing this data. This example shows how tfsmoment operates with a timetable input, in contrast to the data vector inputs used for the other tfsmoment examples, such as "Plot the Conditional Spectral Moment of a Time Series Vector" on page 1-236.

Load the data, which consists of a single timetable xt_inner1 containing measurement readings and time information for a piece of machinery. Examine the properties of the timetable.

```
load tfmoment tdata.mat xt inner1;
xt_inner1.Properties
ans =
  TimetableProperties with properties:
              Description: ''
                 UserData: []
          DimensionNames: {'Time' 'Variables'}
VariableNames: {'x_inner1'}
    VariableDescriptions: {}
           VariableUnits: {}
      VariableContinuity: []
                 RowTimes: [146484x1 duration]
                StartTime: 0 sec
               SampleRate: 4.8828e+04
                 TimeStep: 2.048e-05 sec
        CustomProperties: No custom properties are set.
      Use addprop and rmprop to modify CustomProperties.
```

This table consists of dimensions Time and the Variables, where the only variable is x_inner1.

Find the second and fourth conditional spectral moments for the data in the timetable. Examine the properties of the resulting moment timetable.

```
order = [2 \ 4];
momentS_xt_inner1 = tfsmoment(xt_inner1,order);
momentS_xt_inner1.Properties
ans =
  TimetableProperties with properties:
             Description: ''
                UserData: []
          DimensionNames: {'Time' 'Variables'}
           VariableNames: {'CentralSpectralMoment2' 'CentralSpectralMoment4'}
    VariableDescriptions: {}
           VariableUnits: {}
      VariableContinuity: []
                RowTimes: [524x1 duration]
               StartTime: 0.011725 sec
              SampleRate: 175.6403
                TimeStep: 0.0056935 sec
        CustomProperties: No custom properties are set.
      Use addprop and rmprop to modify CustomProperties.
```

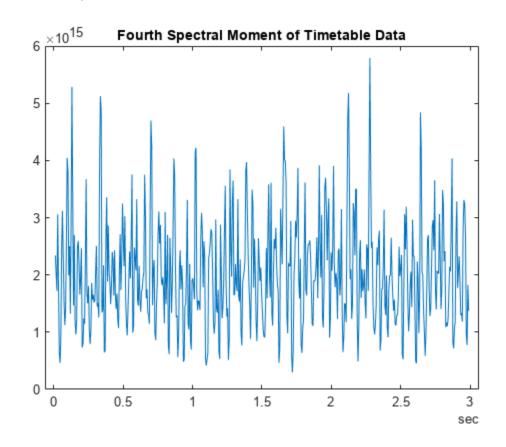
The returned timetable represents the moments in the variable 'CentralSpectralMoment2' and 'CentralSpectralMoment4', providing information not only on what specific moment was calculated, but also on whether it was centralized.

You can access the time and moment information directly from the timetable properties. Compute the second and fourth moments. Plot the fourth moment.

```
tt_inner1 = momentS_xt_inner1.Time;
momentS_inner1_2 = momentS_xt_inner1.CentralSpectralMoment2;
momentS_inner1_4 = momentS_xt_inner1.CentralSpectralMoment4;
```

```
figure
```

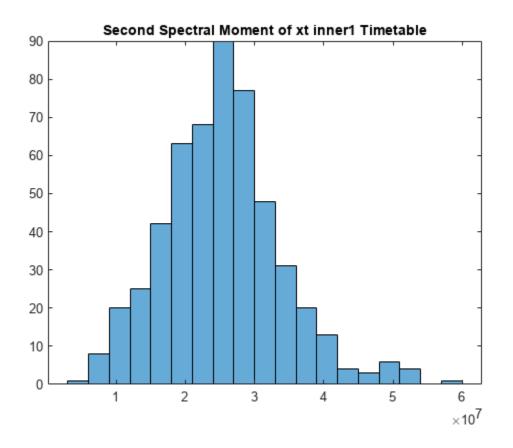
```
plot(tt_inner1,momentS_inner1_4)
title('Fourth Spectral Moment of Timetable Data')
```



As is illustrated in "Plot the Conditional Spectral Moment of a Time Series Vector" on page 1-236, a histogram is a very useful visualization for moment data. Plot the histogram, directly referencing the CentralSpectralMoment2 variable property.

figure

histogram(momentS_xt_inner1.CentralSpectralMoment2)
title('Second Spectral Moment of xt inner1 Timetable')



Input Arguments

xt — Signal Timetable

timetable

Signal Timetable for which tfsmoment returns the moments, specified as a timetable that contains a single variable with a single column. xt must contain increasing, finite row times. If the timetable has missing or duplicate time points, you can fix it using the tips in "Clean Timetable with Missing, Duplicate, or Nonuniform Times". xt can be nonuniformly sampled, with the pspectrum constraint that the median time interval and the mean time interval must obey.

 $\frac{1}{100} < \frac{\text{Median time interval}}{\text{Mean time interval}} < 100.$

For an example of timetable input, see "Find the Conditional Spectral Moments of Data Measurements in a Timetable" on page 1-246

order - Moment orders to return

integer scalar | integer vector

Moment orders to return, specified as one of the following:

- Integer Compute one moment
- Vector Compute multiple moments at once.

Example: momentS = tfsmoment(x, 2) specifies the second-order spectral moment (variance) of the time-frequency distribution of x.

Example: momentS = tfsmoment(x, [1 2 3 4]) specifies the first four moment orders of the time-frequency distribution of x.

You can specify any order and number of orders, but low-order moments carry less computational burden and are better suited to real-time applications. The first four moment orders correspond to the statistical moments of a data set:

- **1** Mean
- 2 Variance
- **3** Skewness (degree of asymmetry about the mean)
- **4** Kurtosis (length of outlier tails in the distribution a normal distribution has a kurtosis of 3)

For examples, see:

- Timetable data input "Find the Conditional Spectral Moments of Data Measurements in a Timetable" on page 1-246
- Time-series vector data input "Determine Multiple Orders of Conditional Spectral Moment for a Time Series" on page 1-242

x — Time-series signal

vector

Time-series signal from which tfsmoment returns the moments, specified as a vector.

For an example of a time-series input, see "Plot the Conditional Spectral Moment of a Time Series Vector" on page 1-236

fs — Sample rate

positive scalar

Sample rate of x, specified as positive scalar in hertz when x is uniformly sampled.

ts — Sample-time values

duration scalar | vector | duration vector | datetime vector

Sample-time values, specified as one of the following:

- duration scalar time interval between consecutive samples of X.
- Vector, duration array, or datetime array time instant or duration corresponding to each element of x.

ts can be nonuniform, with the pspectrum constraint that the median time interval and the mean time interval must obey:

 $\frac{1}{100} < \frac{\text{Median time interval}}{\text{Mean time interval}} < 100.$

p — Power spectrogram or spectrum of signal

vector | matrix

Power spectrogram or spectrum of a signal, specified as a matrix (spectrogram) or a column vector (spectrum). p contains an estimate of the short-term, time-localized power spectrum of a time-series

signal. If you specify p, tfsmoment uses p rather than generate its own power spectrogram. For an example, see "Use a Customized Power Spectrogram to Compute the Conditional Spectral Moment" on page 1-244.

fp — Frequencies for p

vector

Frequencies for power spectrogram or spectrum p when p is supplied explicitly to tfsmoment, specified as a vector in hertz. The length of fp must be equal to the number of rows in p.

tp — Time information for p

vector | duration vector | datetime vector | duration scalar

Time information for power spectrogram or spectrum p when p is supplied explicitly to tfsmoment, specified as one of the following:

- Vector of time points, whose data type can be numeric, duration, or datetime. The length of vector tp must be equal to the number of columns in p.
- duration scalar that represents the time interval in p. The scalar form of tp can be used only when p is a power spectrogram matrix.
- For the special case where p is a column vector (power spectrum), tp can be a numeric, duration, or datetime scalar representing the time point of the spectrum.

Name-Value Pair Arguments

Specify optional pairs of arguments as Name1=Value1, ..., NameN=ValueN, where Name is the argument name and Value is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: 'Centralize', false, 'FrequencyLimits', [10 100] computes the noncentralized conditional spectral moment for the portion of the signal ranging from 10 Hz to 100 Hz.

Centralize — Centralize-moment option

true (default) | false

Centralize-moment option, specified as the comma-separated pair consisting of 'Centralize' and a logical.

- If Centralize is true, then tfsmoment returns the centralized conditional moment by subtracting the conditional mean (which is the first moment) in the computation.
- If Centralize is false, then tfsmoment returns the noncentralized moment, preserving any data offset.

For an example, see "Calculate a Conditional Spectral Moment that is not Centralized" on page 1-245.

FrequencyLimits — Frequency limits

full frequency band (default) | [f1 f2]

Frequency limits to use, specified as the comma-separated pair consisting of 'FrequencyLimits' and a two-element vector containing lower and upper bounds f1 and f2 in hertz. This specification allows you to exclude a band of data at either end of the spectral range.

Output Arguments

momentS — Conditional spectral moment

timetable array | matrix

Conditional spectral moment returned as a timetable or a matrix.

- If you use timetable data xt, then momentS is a timetable array, containing variables which are the spectral moments for the orders specified in order. For an example, see "Find the Conditional Spectral Moments of Data Measurements in a Timetable" on page 1-246.
- If you use vector data x, or spectrogram data p, then momentS is an array whose columns represent the spectral moments. For an example, see "Determine Multiple Orders of Conditional Spectral Moment for a Time Series" on page 1-242.

t — Times of moment estimates

double vector

Times of moment estimates in seconds. t results from the time windowing that the internal spectrogram computation computes. The spectrogram windows require less time resolution than the original sample vector. Therefore, the returned t vector is more compact than the input data vectors, as is momentS. If time information has been provided by sample rate or sample time, t starts from the center of the first time window. If time information has been provided in duration or datetime format, t preserves the start-time offset.

More About

Conditional Spectral Moments

The conditional spectral moments of a nonstationary signal comprise a set of time-varying parameters that characterize the signal spectrum as it evolves in time. They are related to the conditional temporal moments and the joint time-frequency moments. The conditional spectral moment is an integral function of frequency, given time, and marginal distribution. The conditional temporal moment is an integral function of time, given frequency, and marginal distribution. The calculation of the joint time-frequency moment is a double integral that varies both time and frequency [1], [2].

Each moment is associated with a specific order, with the first four orders being the statistical properties of 1) mean, 2) variance, 3) skewness, and 4) kurtosis.

tfsmoment computes the conditional spectral moments of the time-frequency distribution for a signal x, for the orders specified in order. The function performs these steps:

- **1** Compute the spectrogram power spectrum, P(t,f), of the input using the pspectrum function and uses it as a time-frequency distribution. If the syntax used supplies an existing P(t,f), then tfsmoment uses that instead.
- ² Estimate the conditional spectral moment $\langle \omega^m \rangle_t$ of the signal using, for the noncentralized case:

$$\langle \omega^m \rangle_t = \frac{1}{P(t)} \int \omega^m P(t, \omega) d\omega,$$

where m is the order and P(t) is the marginal distribution.

For the centralized conditional spectral moment $\mu^m_\omega(t)$, the function uses

$$\mu_{\omega}^{m}(t)=\frac{1}{P(t)}\int \left(\omega-\left\langle \omega^{1}\right\rangle_{t}\right)^{m}P(t,\omega)d\omega\,.$$

Version History

Introduced in R2018a

References

- [1] Loughlin, P. J. "What Are the Time-Frequency Moments of a Signal?" Advanced Signal Processing Algorithms, Architectures, and Implementations XI, SPIE Proceedings. Vol. 4474, November 2001.
- [2] Loughlin, P., F. Cakrak, and L. Cohen. "Conditional Moment Analysis of Transients with Application to Helicopter Fault Data." *Mechanical Systems and Signal Processing*. Vol 14, Issue 4, 2000, pp. 511–522.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® CoderTM.

Usage notes and limitations:

The input argument order must be a scalar and not a vector.

See Also

tftmoment | tfmoment | pspectrum

tftmoment

Conditional temporal moment of the time-frequency distribution of a signal

Syntax

```
momentT = tftmoment(xt,order)
momentT = tftmoment(x,fs,order)
momentT = tftmoment(x,ts,order)
momentT = tftmoment(p,fp,tp,order)
momentT = tftmoment(_____,Name,Value)
[momentT,f] = tftmoment(_____)
```

tftmoment(____)

Description

Time-frequency moments provide an efficient way to characterize signals whose frequencies change in time (that is, are nonstationary). Such signals can arise from machinery with degraded or failed hardware. Classical Fourier analysis cannot capture the time-varying frequency behavior. Timefrequency distribution generated by short-time Fourier transform (STFT) or other time-frequency analysis techniques can capture the time-varying behavior, but directly treating these distributions as features carries a high computational burden, and potentially introduces unrelated and undesirable feature characteristics. In contrast, distilling the time-frequency distribution results into lowdimension time-frequency moments provides a method for capturing the essential features of the signal in a much smaller data package. Using these moments significantly reduces the computational burden for feature extraction and comparison — a key benefit for real-time operation [1], [2].

The Predictive Maintenance Toolbox implements the three branches of time-frequency moment:

- Conditional spectral moment tfsmoment
- Conditional temporal moment tftmoment
- Joint time-frequency moment tfmoment

momentT = tftmoment(xt,order) returns the conditional temporal moment on page 1-264 of timetable xt as a matrix. The momentT variables provide the temporal moments for the orders you specify in order. The data in xt can be nonuniformly sampled.

momentT = tftmoment(x,fs,order) returns the conditional temporal moment of time-series
vector x, sampled at rate fs. The moment is returned as a matrix, in which each column represents a
temporal moment corresponding to each element in order. With this syntax, x must be uniformly
sampled.

momentT = tftmoment(x,ts,order) returns the conditional temporal moment of x sampled at the time instants specified by ts in seconds.

- If ts is a scalar duration, then tftmoment applies it uniformly to all samples.
- If ts is a vector, then tftmoment applies each element to the corresponding sample in x. Use this syntax for nonuniform sampling.

momentT = tftmoment(p,fp,tp,order) returns the conditional temporal moment of a signal
whose power spectrogram is p. fp contains the frequencies corresponding to the temporal estimate
contained in p. tp contains the vector of time instants corresponding to the centers of the windowed
segments used to compute short-time power spectrum estimates. Use this syntax when:

- You already have the power spectrogram you want to use.
- You want to customize the options for pspectrum, rather than accept the default pspectrum options that tftmoment applies. Use pspectrum first with the options you want, and then use the output p as input for tftmoment. This approach also allows you to plot the power spectrogram.

momentT = tftmoment(_____, Name, Value) specifies additional properties using name-value pair arguments. Options include moment centralization and time-limit specification.

You can use Name, Value with any of the input-argument combinations in previous syntaxes.

[momentT,f] = tftmoment(____) returns the frequency vector f associated with the moment matrix in momentT.

You can use **f** with any of the input-argument combinations in previous syntaxes.

tftmoment(_____) with no output arguments plots the conditional temporal moment. The plot x-axis is frequency, and the plot y-axis is the corresponding temporal moment.

You can use this syntax with any of the input-argument combinations in previous syntaxes.

Examples

Plot the Conditional Temporal Moments of a Time Series Vector

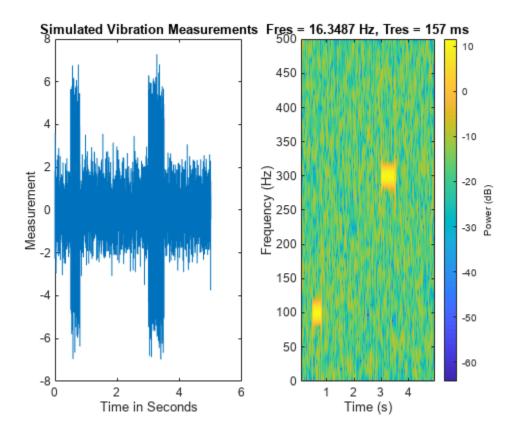
Plot the conditional temporal moments of a time series using a plot-only approach and a return-data approach.

Load and plot the data, which consists of simulated vibration measurements for a system with a fault that causes periodic resonances. x is the vector of measurements, and fs is the sampling frequency.

```
load tftmoment_example x fs
ts=0:1/fs:(length(x)-1)/fs;
figure
subplot(1,2,1)
plot(ts,x)
xlabel('Time in Seconds')
ylabel('Measurement')
title('Simulated Vibration Measurements')
```

Use the function pspectrum with the 'spectrogram' option to show the frequency content versus time.

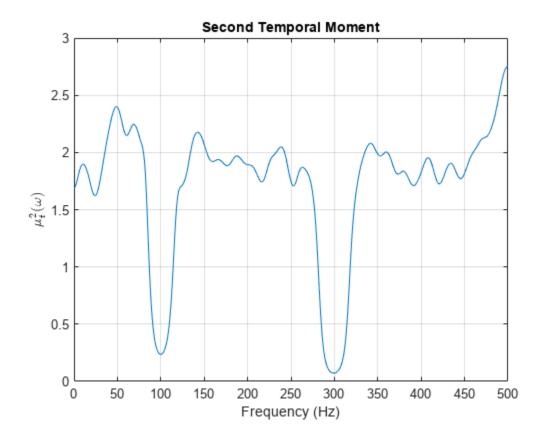
```
subplot(1,2,2)
pspectrum(x,ts,'spectrogram')
```



The spectrogram shows that the first burst is at 100 Hz, and the second burst is at 300 Hz. The 300-Hz burst is stronger than the 100-Hz burst by 70 dB.

Plot the second temporal moment (variance), using the plot-only approach with no output arguments and specifying fs.

```
figure
order = 2;
tftmoment(x,fs,order);title('Second Temporal Moment')
```



There are two distinct features in the plot at 100 and 300 Hz corresponding to the induced resonances shown by the spectrogram. The moments are much closer in magnitude than the spectral results were.

Now find the first four temporal moments, using the timeline ts that you already constructed. This time, use the form that returns both the moment vectors and the associated frequency vectors. Embed the order array as part of the input argument.

[momentT,f] = tftmoment(x,ts,[1 2 3 4]);

Each column of momentT contains the moment corresponding to one of the input orders.

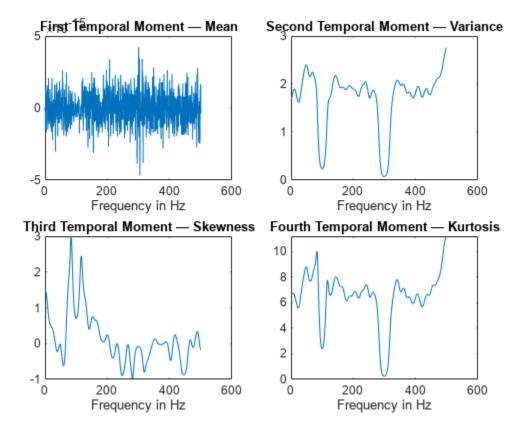
```
momentT_1 = momentT(:,1);
momentT_2 = momentT(:,2);
momentT_3 = momentT(:,3);
momentT_4 = momentT(:,4);
```

Plot the four moments separately to compare the shapes.

```
figure
subplot(2,2,1)
plot(f,momentT_1)
title('First Temporal Moment - Mean')
xlabel('Frequency in Hz')
subplot(2,2,2)
plot(f,momentT_2)
```

```
title('Second Temporal Moment - Variance')
xlabel('Frequency in Hz')
subplot(2,2,3)
plot(f,momentT_3)
title('Third Temporal Moment - Skewness')
xlabel('Frequency in Hz')
subplot(2,2,4)
```

```
plot(f,momentT_4)
title('Fourth Temporal Moment - Kurtosis')
xlabel('Frequency in Hz')
```



For the data in this example, the second and fourth temporal moments show the clearest features for the faulty resonance.

Use an Existing Power Spectrogram to Compute the Conditional Temporal Moment

By default, tfsmoment calls the function pspectrum internally to generate the power spectrogram that tftmoment uses for the moment computation. You can also import an existing power spectrogram for tftmoment to use instead. This capability is useful if you already have a power spectrogram as a starting point, or if you want to customize the pspectrum options by generating the spectrogram explicitly first.

Input a power spectrogram that has already been generated using default options. Compare the resulting temporal-moment plot with one that tftmoment generates using its own pspectrum default options. The results should be the same.

Load the data, which consists of simulated vibration measurements for a system with a fault that causes periodic resonances. p is the previously computed spectrogram, fp and tp are the frequency and time vectors associated with p, x is the original vector of measurements, and fs is the sampling frequency.

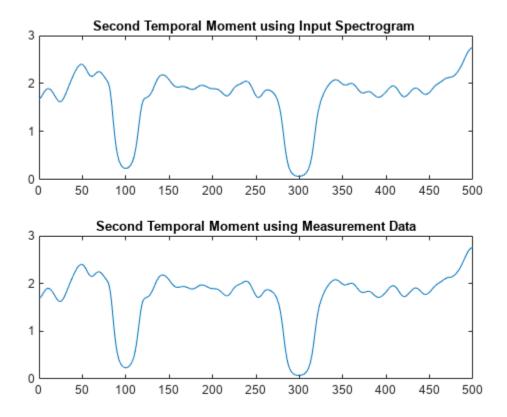
```
load tftmoment_example p fp tp x fs
```

Determine the second temporal moment using the spectrogram and its associated frequency and time vectors. Plot the moment.

```
[momentT_p,f_p] = tftmoment(p,fp,tp,2);
figure
subplot(2,1,1)
plot(f_p,momentT_p)
title('Second Temporal Moment using Input Spectrogram ')
```

Now find and plot the second temporal moments using the original data and sampling rate.

```
[momentT,f] = tftmoment(x,fs,2);
subplot(2,1,2)
plot(f,momentT)
title('Second Temporal Moment using Measurement Data')
```



As expected, the plots match since the default pspectrum options were used for both. This result demonstrates the equivalence between the two approaches when there is no customization.

Find the Conditional Temporal Moments of Data Measurements in a Timetable

Real-world measurements often come packaged as part of a time-stamped table that records actual time and readings rather than relative times. You can use the timetable format for capturing this data. This example shows how tftmoment operates with a timetable input, in contrast to the data vector inputs used for the other tftmoment examples, such as "Plot the Conditional Temporal Moments of a Time Series Vector" on page 1-255.

Load the data, which consists of a single timetable (xt_inner1) containing measurement readings and time information for a piece of machinery. Examine the properties of the timetable.

```
load tfmoment_tdata.mat xt_inner1;
xt inner1.Properties
```

```
ans =
TimetableProperties with properties:
Description: ''
UserData: []
DimensionNames: {'Time' 'Variables'}
VariableNames: {'x_inner1'}
VariableDescriptions: {}
VariableUnits: {}
VariableContinuity: []
RowTimes: [146484x1 duration]
StartTime: 0 sec
SampleRate: 4.8828e+04
TimeStep: 2.048e-05 sec
CustomProperties: No custom properties are set.
Use addprop and rmprop to modify CustomProperties.
```

This table consists of dimensions Time and the Variables, where the only variable is x_inner1.

Find the second and fourth conditional temporal moments (order = $[2 \ 4]$) for the data in the timetable.

```
order = [2 4];
[momentT_xt_inner1,f] = tftmoment(xt_inner1,order);
size(momentT_xt_inner1)
ans = 1×2
1024 2
```

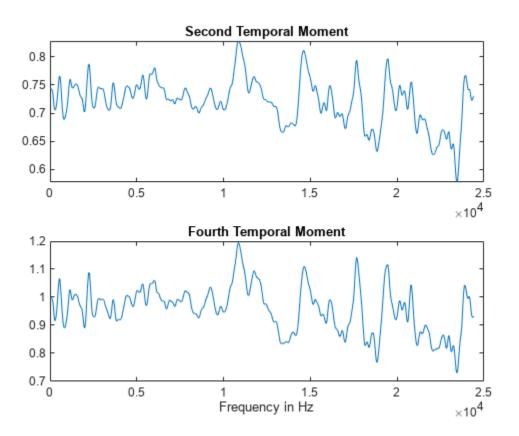
The temporal moments are represented by the columns of momentT_xt_inner1, just as they would be for a moment taken from a time series vector input.

Plot the moments versus returned frequency vector f.

```
momentT_inner1_2 = momentT_xt_inner1(:,1);
momentT_inner1_4 = momentT_xt_inner1(:,2);
```

```
figure
subplot(2,1,1)
plot(f,momentT_inner1_2)
title("Second Temporal Moment")
```

subplot(2,1,2)
plot(f,momentT_inner1_4)
title("Fourth Temporal Moment")
xlabel('Frequency in Hz')



Input Arguments

xt — Time-series signal

timetable

Time-series signal for which tftmoment returns the moments, specified as a timetable that contains a single variable with a single column. xt must contain increasing, finite row times. If the timetable has missing or duplicate time points, you can fix it using the tips in "Clean Timetable with Missing, Duplicate, or Nonuniform Times". xt can be nonuniformly sampled, with the pspectrum constraint that the median time interval and the mean time interval must obey:

$$\frac{1}{100} < \frac{\text{Median time interval}}{\text{Mean time interval}} < 100.$$

For an example of timetable input, see "Find the Conditional Temporal Moments of Data Measurements in a Timetable" on page 1-260

order - Moment orders to return

integer scalar | integer vector

Moment orders to return, specified as one of the following:

- Integer Compute one moment.
- Vector Compute multiple moments at once.

Example: momentT = tftmoment(x, 2) specifies the second-order temporal moment (variance) of the time-frequency distribution of x.

Example: momentT = tftmoment(x, [1 2 3 4]) specifies the first four moment orders of the time-frequency distribution of x.

You can specify any order and number of orders, but low-order moments carry less computational burden and are better suited to real-time applications. The first four moment orders correspond to the statistical moments of a data set:

- **1** Mean ("group delay" for temporal data)
- 2 Variance
- **3** Skewness (degree of asymmetry about the mean)
- **4** Kurtosis (length of outlier tails in the distribution a normal distribution has a kurtosis of 3)

For examples, see:

- Timetable data input "Find the Conditional Temporal Moments of Data Measurements in a Timetable" on page 1-260
- Time-series vector data input "Plot the Conditional Temporal Moments of a Time Series Vector" on page 1-255

x — Time-series signal

vector

Time-series signal from which tftmoment returns the moments, specified as a vector.

For an example of a time-series input, see "Plot the Conditional Temporal Moments of a Time Series Vector" on page 1-255

fs – Sample rate

positive scalar

Sample rate of x, specified as positive scalar in hertz when x is uniformly sampled.

ts — Sample-time values

duration scalar | vector | duration vector | datetime vector

Sample-time values, specified as one of the following:

- duration scalar time interval between consecutive samples of X.
- Vector, duration array, or datetime array time instant or duration corresponding to each element of x.

ts can be nonuniform, with the pspectrum constraint that the median time interval and the mean time interval must obey:

$$\frac{1}{100} < \frac{\text{Median time interval}}{\text{Mean time interval}} < 100.$$

p — Power spectrogram or spectrum of signal

matrix | vector

Power spectrogram or spectrum of a signal, specified as a matrix (spectrogram) or a column vector (spectrum). p contains an estimate of the short-term, time-localized power spectrum of a time-series signal. If you specify p, then tftmoment uses p rather than generate its own power spectrogram. For an example, see "Use a Customized Power Spectrogram to Compute the Conditional Spectral Moment" on page 1-244.

fp — Frequencies for p

vector

Frequencies for power spectrogram or spectrum p when p is supplied explicitly to tftmoment, specified as a vector in hertz. The length of fp must be equal to the number of rows in p.

tp — Time information for p

vector | duration vector | datetime vector | duration scalar

Time information for power spectrogram or spectrum p when p is supplied explicitly to tftmoment, specified as one of the following:

- Vector of time points, whose data type can be numeric, duration, or datetime. The length of vector tp must be equal to the number of columns in p.
- duration scalar that represents the time interval in p. The scalar form of tp can be used only when p is a power spectrogram matrix.
- For the special case where p is a column vector (power spectrum), tp can be a numeric, duration, or datetime scalar representing the time point of the spectrum.

Name-Value Pair Arguments

Specify optional pairs of arguments as Name1=Value1, ..., NameN=ValueN, where Name is the argument name and Value is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: 'Centralize', false, 'TimeLimits', [20 100] computes the noncentralized conditional temporal moment for the portion of the signal ranging from 20 sec to 100 sec.

Centralize — Centralize-moment option

true (default) | false

Centralize-moment option, specified as the comma-separated pair consisting of 'Centralize' and a logical.

- If Centralize is true, then tftmoment returns the centralized conditional moment by subtracting the conditional mean (which is the first moment) in the computation.
- If Centralize is false, then tftmoment returns the noncentralized moment, preserving any data offset.

```
Example: momentT = tftmoment(x,2,'Centralize',false).
```

TimeLimits — Time Limits

full timespan (default) | [t1 t2]

Time limits, specified as the comma-separated pair consisting of 'TimeLimits' and a two-element vector containing lower and upper bounds t1 and t2 in the same units as ts, and of the data types:

- Numeric or duration when fs or a scalar ts are specified, or when ts is a numeric or duration vector
- Numeric, duration, or datetime when ts is specified as a datetime vector

This specification allows you to extract a temporal section of data from a longer data set.

Output Arguments

momentT — Conditional temporal moment

matrix

Conditional temporal moment returned as a matrix whose columns represent the temporal moments.

momentT is a matrix with one or more columns, regardless of whether the input data is timetable xt, time-series vector x, or spectrogram data p.

f — Frequencies of moment estimates

double vector

Frequencies of moment estimates in hertz, specified as a double vector. For an example, see "Plot the Conditional Temporal Moments of a Time Series Vector" on page 1-255

More About

Conditional Temporal Moments

The conditional temporal moments of a nonstationary signal comprise a set of time-varying parameters that characterize the group delay as it evolves in time. They are related to the conditional spectral moment on page 1-252 and the joint time-frequency moments. The conditional spectral moment is an integral function of frequency, given time, and marginal distribution. The conditional temporal moment is an integral function of time, given frequency, and marginal distribution. The joint time-frequency moment is a double integral that varies both time and frequency [1], [2].

Each moment is associated with a specific order, with the first four orders being the statistical properties of 1) mean, 2) variance, 3) skewness, and 4) kurtosis.

tftmoment computes the conditional temporal moments of the time-frequency distribution for a signal x, for the orders specified in order. The function performs these steps:

- 1 Compute the spectrogram power spectrum, P(t,f), of the input using the pspectrum function and uses it as a time-frequency distribution. If the syntax used supplies an existing P(t,f), then tftmoment uses that instead.
- ² Estimate the conditional temporal moment $\langle t^n \rangle_{\omega}$ of the signal using, for the non-centralized case:

$$\langle t^n \rangle_{\omega} = \frac{1}{P(\omega)} \int t^n P(t, \omega) dt,$$

where m is the order and P(t) is the marginal distribution.

For the centralized conditional temporal moment $\mu_t^n(\omega)$, the function uses

$$\mu_t^n(\omega) = \frac{1}{P(\omega)} \int \left(t - \left< t^1 \right>_\omega \right)^n P(t,\omega) dt$$

Version History

Introduced in R2018a

References

- [1] Loughlin, P. J. "What are the time-frequency moments of a signal?" Advanced Signal Processing Algorithms, Architectures, and Implementations XI, SPIE Proceedings. Vol. 4474, November 2001.
- [2] Loughlin, P., F. Cakrak, and L. Cohen. "Conditional moment analysis of transients with application to helicopter fault data." *Mechanical Systems and Signal Processing*. Vol 14, Issue 4, 2000, pp. 511–522.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® CoderTM.

See Also

tfsmoment | tfmoment | pspectrum

time2num

Convert duration or datetime array into numeric vector with the specified time unit

Syntax

[x,origUnit] = time2num(T,targetUnit)

Description

time2num is a function used in code generated by **Diagnostic Feature Designer**.

[x, origUnit] = time2num(T, targetUnit) converts the time array T from its original data type and unit into a numeric vector x expressed in the unit of targetUnit. For instance, suppose that T is a datetime vector that contains timestamps for data measurements, and you want to convert T into a numeric vector x that expresses the time in units of hours. Use x = time2num(T, "hours").

If x is already a numeric vector, time2num sets x to T and ignores targetUnit.

Code that is generated by **Diagnostic Feature Designer** uses time2num when performing spectral processing and other computations.

Input Arguments

T — Time array

datetime array | duration array | numeric vector

Time array of sampling instants, expressed as a one-dimensional datetime array, a one-dimensional duration array, or a numeric vector.

targetUnit — Time unit

```
"seconds" | "minutes" | "hours" | "days" | "years" | " "
```

Time unit corresponding to the converted numeric vector, specified as a string. targetUnit can be one of the following:

- "seconds"
- "minutes"
- "hours"
- "days"
- "years"
- ""

If you omit targetUnit or set targetUnit to "", then time2num derives the original time unit from T.

• If T is a duration array, then time2num sets timeUnit to the unit of the duration array.

- If T is a datetime array, then time2num determines the best value for timeUnit based on sample time. For instance, if the timestamps in T are 100 seconds apart, time2num sets timeUnit to "minutes".
- If T is a numeric array, then time2num ignores targetUnit and sets x to T.

Example: tNumeric = time2num(Tacho.Time, "seconds")

Output Arguments

x — Sampling instants

numeric vector

Sampling instants, returned as a numeric vector. The starting point x(1) depends on the data type of T.

- If T is a datetime array, then x(1) is 0.
- If T is a duration array or a numeric vector, then x(1) is T(1), converted to the unit in targetUnit if targetUnit is specified.
- If T is a numeric vector, then x(1) is T(1).

origUnit — Original unit

string

Original unit of T, returned as a string.

Version History

Introduced in R2020a

See Also

datetime|duration|effectivefs

trendability

Measure of similarity between trajectories of condition indicators

Syntax

- Y = trendability(X)
- Y = trendability(X,lifetimeVar)
- Y = trendability(X,lifetimeVar,dataVar)
- Y = trendability(X,lifetimeVar,dataVar,memberVar)
- Y = trendability(____,Name,Value)

trendability(____)

Description

Y = trendability(X) returns the trendability of the lifetime data X. Use trendability as measure of similarity between the trajectories of a feature measured in several run-to-failure experiments. A more trendable feature has trajectories with the same underlying shape. The values of Y range from 0 to 1, where Y is 1 if X is perfectly trendable and 0 if X is non-trendable.

Y = trendability(X,lifetimeVar) returns the trendability of the lifetime data X using the lifetime variable lifetimeVar.

Y = trendability(X,lifetimeVar,dataVar) returns the trendability of the lifetime data X using the data variables specified by dataVar.

Y = trendability(X,lifetimeVar,dataVar,memberVar) returns the trendability of the lifetime data X using the lifetime variable lifetimeVar, the data variables specified by dataVar, and the member variable memberVar.

Y = trendability(____, Name, Value) estimates the trendability with additional options specified by one or more Name, Value pair arguments. You can use this syntax with any of the previous input-argument combinations.

trendability(_____) with no output arguments plots a bar chart of ranked trendability values.

Examples

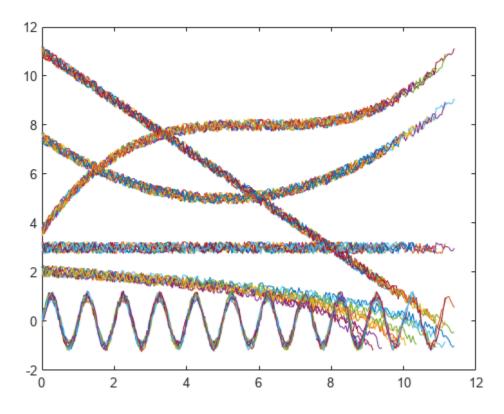
Trendability of Data in Cell Array of Matrices

In this example, consider the lifetime data of 10 identical machines with the following 6 potential prognostic parameters—constant, linear, quadratic, cubic, logarithmic, and periodic. The data set machineDataCellArray.mat contains C which is a 1x10 cell array of matrices where each element of the cell array is a matrix that contains the lifetime data of a machine. For each matrix in the cell array, the first column contains the time while the other columns contain the data variables.

Load the lifetime data and visualize it against time.

```
load('machineDataCellArray.mat','C')
display(C)
C=1×10 cell array
 Columns 1 through 4
    {219x7 double}
                     {189x7 double}
                                     {202x7 double}
                                                       {199x7 double}
 Columns 5 through 8
    {229x7 double}
                     {184x7 double}
                                       {224x7 double}
                                                         {208x7 double}
 Columns 9 through 10
    {181x7 double}
                     {197x7 double}
for k = 1:length(C)
    plot(C{k}(:,1), C{k}(:,2:end));
    hold on;
```

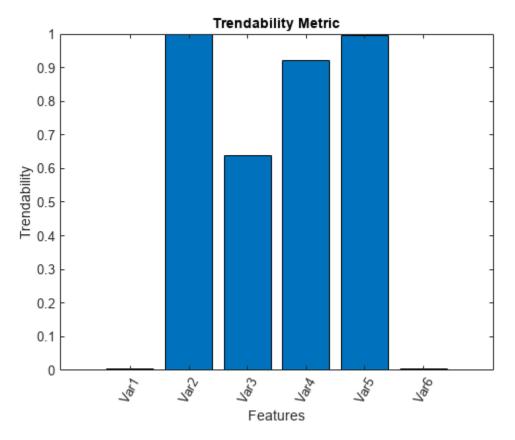
```
end
```



Observe the 6 different condition indicators-constant, linear, quadratic, cubic, logarithmic, and periodic-for all 10 machines on the plot.

Visualize the trendability of the potential prognostic features.

trendability(C)



From the histogram plot, observe that the features Var2 and Var5 have trendability values of 1. Hence, these features are more appropriate for remaining useful life predictions since they are the best indicators of machine health.

Trendability of Data in Cell Array of Tables

In this example, consider the lifetime data of 10 identical machines with the following 6 potential prognostic parameters—constant, linear, quadratic, cubic, logarithmic, and periodic. The data set machineDataTable.mat contains T, which is a 1x10 cell array of tables where each element of the cell array contains a table of lifetime data for a machine.

Load and display the data.

```
load('machineDataTable.mat','T');
display(T)

T=1×10 cell array
Columns 1 through 4
  {219x7 table} {189x7 table} {202x7 table} {199x7 table}
Columns 5 through 8
  {229x7 table} {184x7 table} {224x7 table} {208x7 table}
```

Columns 9 through 10

{181x7 table} {197x7 table}

 $head(T{1},2)$

Time	Constant	Linear	Quadratic	Cubic	Logarithmic	Periodic
0 0.05	3.2029 2.8135	11.203 10.763	7.7029 7.2637	3.8829 3.6006	2.2517 1.8579	0.2029 0.12251

Note that every table in the cell array contains the lifetime variable 'Time' and the data variables 'Constant', 'Linear', 'Quadratic', 'Cubic', 'Logarithmic', and 'Periodic'.

Compute trendability with Time as the lifetime variable.

```
Y = trendability(T, 'Time')
```

Y=1×6 table Constant	Linear	Quadratic	Cubic	Logarithmic	Periodic
0.0035529	0.99984	0.63753	0.92057	0.99582	0.0041995

From the resultant table of trendability values, observe that the linear, cubic, and logarithmic features have values closer to 1. Hence, these three features are more appropriate for predicting remaining useful life since they are the best indicators of machine health.

Visualize Trendability of Lifetime Data in Ensemble Datastore

Consider the lifetime data of 4 machines. Each machine has 4 fault codes for the potential condition indicators-voltage, current, and power. trendabilityEnsemble.zip is a collection of 4 files where every file contains a timetable of lifetime data for each machine - tbl1.mat, tbl2.mat, tbl3.mat and tbl4.mat. You can also use files containing data for multiple machines. For each timetable, the organization of the data is as follows:

Time	Voltage	Current	Power	FaultCode	Machine

When you perform calculations on tall arrays, MATLAB® uses either a parallel pool (default if you have Parallel Computing Toolbox^m) or the local MATLAB session. To run the example using the local MATLAB session, change the global execution environment by using the mapreducer function.

mapreducer(0)

Extract the compressed files, read the data in the timetables, and create a

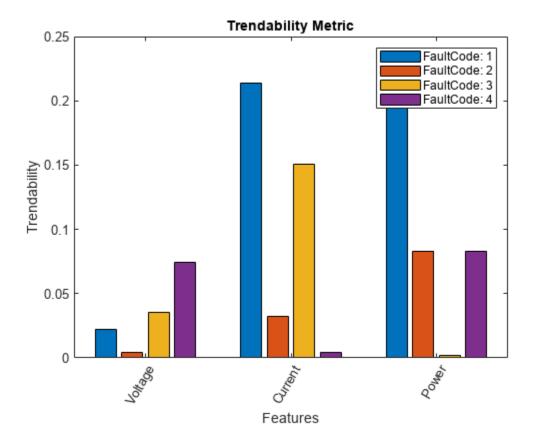
fileEnsembleDatastore object using the timetable data. For more information on creating a file ensemble datastore, see fileEnsembleDatastore.

```
unzip trendabilityEnsemble.zip;
ens = fileEnsembleDatastore(pwd,'.mat');
ens.DataVariables = {'Voltage','Current','Power','FaultCode','Machine'};
% Make sure that the function for reading data is on path
addpath(fullfile(matlabroot,'examples','predmaint','main'))
ens.ReadFcn = @readtable_data;
ens.SelectedVariables = {'Voltage','Current','Power','FaultCode','Machine'};
```

Visualize the trendability of the potential prognostic features with 'Machine' as the member variable and group the lifetime data by 'FaultCode'. Grouping the lifetime data ensures that trendability calculates the metric for each fault code separately.

```
trendability(ens,'MemberVariable','Machine','GroupBy','FaultCode');
```

Evaluating tall expression using the Local MATLAB Session:
Pass 1 of 1: Completed in 0.14 sec
Evaluation completed in 0.35 sec
Evaluating tall expression using the Local MATLAB Session:
Pass 1 of 1: Completed in 0.046 sec
Evaluation completed in 0.16 sec
Evaluating tall expression using the Local MATLAB Session:
Pass 1 of 1: Completed in 0.23 sec
Evaluation completed in 0.26 sec



trendability returns a histogram plot with the features ranked by their trendability values. A higher trendability value indicates a more suitable prognostic parameter. For instance, the candidate feature Current has the highest degree of trendability for machines with FaultCode 1.

```
rmpath(fullfile(matlabroot, 'examples', 'predmaint', 'main')) % Reset path
```

Input Arguments

X — Lifetime data

cell array of matrices | cell array of tables and timetables | fileEnsembleDatastore object | table | timetable

Lifetime data, specified as a cell array of matrices, cell array of tables and timetables, fileEnsembleDatastore object, table, or timetable. Lifetime data contains run-to-failure data of the systems being monitored. The term *lifetime* here refers to the life of the machine defined in terms of the units you use to measure system life. Units of lifetime can be quantities such as the distance traveled (miles), fuel consumed (gallons), or time since the start of operation (days).

If X is

- a cell array of matrices or tables, the function assumes that each matrix or table contains columns of lifetime data for a system. Each column of every matrix or table, except the first column, contains data for a prognostic variable. 'Varl', 'Var2', ... can be used to refer to the matrix columns that contain the lifetime data. For instance, the file machineDataCellArray.mat contains a 1-by-10 cell array of matrices C, where each of the 10 matrices contains data for a particular machine.
- a table or timetable, the function assumes that each column, except the first one, contains columns of lifetime data. The table variable names can be used to refer to the columns that contain the lifetime data. If lifetimeVar is not specified when X is a table, then the first data column is used as the lifetime variable.
- a fileEnsembleDatastore object, specify the data variables dataVar and member variables memberVar to be used. If lifetimeVar is not specified, then the first data column is used as the lifetime variable for computation.

Each numerical member in X is of type double.

lifetimeVar — Lifetime variable

string | character vector

Lifetime variable, specified as a string or character vector. lifetimeVar measures the lifetime of the systems being monitored and the lifetime data is sorted with respect to lifetimeVar. The value of lifetimeVar must be a valid ensemble or table variable name.

For a cell array of matrices, the value 'Time' can be used to refer to the first column of each matrix, which is assumed to contain the lifetime variable. For instance, the file machineDataCellArray.mat contains the cell array C, where the first column in each matrix contains the lifetime variable while the other columns contain the data variables.

dataVar — Data variables

string array | character vector | cell array of character vectors

Data variables, specified as a string array, character vector, or cell array of character vectors. Data variables are the main content of the members of an ensemble. Data variables can include measured data or derived data for the analysis and development of predictive maintenance algorithms.

- a fileEnsembleDatastore object, the value of dataVar supersedes the DataVariables property of the ensemble.
- a cell array of matrices, the value 'Time' can be used to refer to the first column of each matrix, that is, the lifetime variable lifetimeVar. 'Var1', 'Var2', ... can be used to refer to the other matrix columns which contain the lifetime data. For instance, the file machineDataCellArray.mat contains the cell array C where the first column in each matrix contains the lifetime variable. The other columns in the cell array C contain the data variables.
- a table, the table variable names can be used to refer to the columns which contain the lifetime data.

The values of dataVar must be valid ensemble or table variable names. If dataVar is not specified, the computation includes all data columns except the one specified in lifetimeVar. For instance, suppose that each entry in a cell array is a table with variables A, B, C, and D. Setting dataVar to ["A", "D"] uses only A and D for the computation while C and D are ignored.

memberVar — Member variable

string | character vector

Member variable, specified as a string or character vector. Use memberVar to specify the variable for identifying the systems or machines in lifetime data X. For instance, in the fileEnsembleDatastore object, the fifth column in each timetable contains numbers that identify data from a particular machine. The column name corresponds to the member variable memberVar.

memberVar is ignored when X is specified as a cell array of matrices or tables.

Name-Value Pair Arguments

Specify optional pairs of arguments as Name1=Value1, ..., NameN=ValueN, where Name is the argument name and Value is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: ..., 'Method', 'rank'

LifeTimeVariable — Lifetime variable

strings(0) (default) | string | character vector

Lifetime variable, specified as the comma-separated pair consisting of 'LifeTimeVariable' and either a string or character vector. If 'LifeTimeVariable' is not specified, then the first data column is used.

'LifeTimeVariable' is equivalent to the input argument lifetimeVar.

DataVariables — Data variables

strings(0) (default) | string array | character vector | cell array of character vectors

Data variables, specified as the comma-separated pair consisting of 'DataVariables' and either a string array, character vector or cell array of character vectors.

'DataVariables' is equivalent to the input argument dataVar.

MemberVariable — Member variables

[] (default) | string | character vector

Member variables, specified as the comma-separated pair consisting of 'MemberVariable' and either a string or character vector.

'MemberVariable' is equivalent to the input argument memberVar.

GroupBy — **Grouping** criterion

[] (default) | string | character vector

Grouping criterion, specified as the comma-separated pair consisting of 'GroupBy' and either a string or character vector. Use 'GroupBy' to specify the variables for grouping the lifetime data X by operating conditions.

The function computes the metric separately for each group that results from applying the criterion, such as a fault condition, specified by 'GroupBy'. For instance, in the fileEnsembleDatastore object ens, the fourth column in each timetable in ens contains the variable 'FaultCode'. The metric is computed for each machine by grouping the data by 'FaultCode'.

You can only group variables when X is defined as a fileEnsembleDatastore object, table, timetable, or cell array of tables or timetables.

WindowSize — Size of the centered moving average window for data smoothing [] (default) | scalar | two-element vector

Size of the centered moving average window for data smoothing, specified as the comma-separated pair consisting of 'WindowSize' and either a scalar or two-element vector. A Savitzky-Golay filter is used for data smoothing. For more information, see smoothdata.

If 'WindowSize' is not specified, the window length is automatically determined from lifetime data X using smoothdata(X, 'sgolay'). Set 'WindowSize' to 0 to turn off data smoothing.

Output Arguments

Y — Trendability of lifetime data

vector | table

Trendability of lifetime data, returned as a vector or table.

Trendability is the measure of similarity between the trajectories of a feature measured in several run-to-failure experiments. A more trendable feature has trajectories with the same underlying shape. As a system gets progressively closer to failure, a suitable condition indicator is typically highly trendable. Conversely, any feature that is non-trendable is a less suitable condition indicator. The values of Y range from 0 to 1.

- Y is 1 if X is perfectly trendable.
- Y is 0 if X is perfectly non-trendable.

Selecting appropriate estimation parameters out of all available features is the first step in building a reliable remaining useful life prediction engine. The trendability values in Y are useful to determine which condition indicators best track the degradation process of systems being monitored. The higher the trendability, the more desirable the feature is for prognostics.

When 'GroupBy' is not specified, then Y is returned as a row vector or single-row table. Conversely, when 'GroupBy' is specified, then each row in Y corresponds to one group.

Limitations

• When X is a tall table or tall timetable, trendability nevertheless loads the complete array into memory using gather. If the memory available is inadequate, then trendability returns an error.

Algorithms

The computation of trendability uses this formula:

trendability = $\min_{j,k} |\operatorname{corr}(x_j, x_k)|, \quad j, k = 1, ..., M$

where x_j represents the vector of measurements of a feature on the j^{th} system and the variable M is the number of systems monitored.

When x_j and x_k have different lengths, the shorter vector is resampled to match the length of the longer vector. To facilitate this process, their time vectors are first normalized to percent lifetime, that is, [0%, 100%].

Version History

Introduced in R2018b

References

- [1] Coble, J., and J. W. Hines. "Identifying Optimal Prognostic Parameters from Data: A Genetic Algorithms Approach." In Proceedings of the Annual Conference of the Prognostics and Health Management Society. 2009.
- [2] Coble, J. "Merging Data Sources to Predict Remaining Useful Life An Automated Method to Identify Prognostics Parameters." Ph.D. Thesis. University of Tennessee, Knoxville, TN, 2010.
- [3] Lei, Y. Intelligent Fault Diagnosis and Remaining Useful Life Prediction of Rotating Machinery. Xi'an, China: Xi'an Jiaotong University Press, 2017.
- [4] Lofti, S., J. B. Ali, E. Bechhoefer, and M. Benbouzid. "Wind turbine high-speed shaft bearings health prognosis through a spectral Kurtosis-derived indices and SVR." *Applied Acoustics* Vol. 120, 2017, pp. 1-8.

See Also

prognosability | monotonicity | fileEnsembleDatastore

Topics

"Feature Selection for Remaining Useful Life Prediction"

tsadifference

Difference signal of a time-synchronous averaged signal

Syntax

tsadifference(____)

Description

Y = tsadifference(X,fs,rpm,orderList) computes the difference signal Y of the timesynchronous averaged (TSA) signal vector X using sampling rate fs, the rotational speed rpm, and the orders to be filtered orderList. Y is computed by removing the regular signal, the value of 'NumSidebands', and their respective harmonics from X. For more information on regular signal, see tsaregular.

You can use Y to further extract condition indicators of rotating machinery for predictive maintenance. For example, extracting the FM4 indicator from Y is useful to detect faults isolated to only a limited number of teeth in a gear mesh.

Y = tsadifference(X,t,rpm,orderList) computes the difference signal Y of the TSA signal vector X with corresponding time values from t.

Y = tsadifference(XT,rpm,orderList) computes the difference signal Y of the TSA signal stored in the timetable XT. XT must contain a single numeric column variable.

[Y,S] = tsadifference(____) returns the amplitude spectrum S of the difference signal Y. S is the amplitude spectrum computed using the normalized fast Fourier transform (FFT) of Y.

____ = tsadifference(____) allows you to specify additional parameters using one or more name-value pair arguments. You can use this syntax with any of the previous input and output arguments.

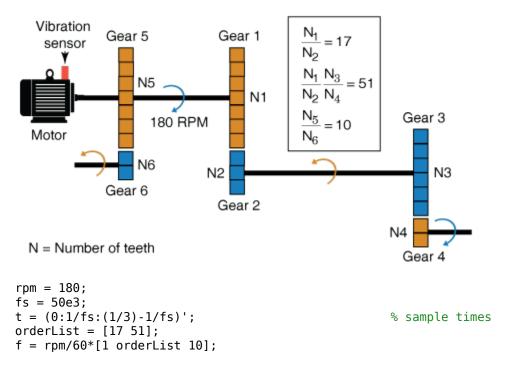
tsadifference(____) with no output arguments plots the time-domain and frequency-domain plots of the raw and difference TSA signals.

Examples

Find and Visualize the Difference Signal of a Compound TSA Signal

Consider a drivetrain with six gears driven by a motor that is fitted with a vibration sensor, as depicted in the figure below. Gear 1 on the motor shaft meshes with gear 2 with a gear ratio of 17:1. The final gear ratio, that is, the ratio between gears 1 and 2 and gears 3 and 4, is 51:1. Gear 5, also on the motor shaft, meshes with gear 6 with a gear ratio of 10:1. The motor is spinning at 180 RPM,

and the sampling rate of the vibration sensor is 50 KHz. To obtain the signal containing just the meshing components for gears 5 and 6, filter out the components of the shaft rotation, gears 1 and 2 and, 3 and 4 by specifying their gear ratios of 17 and 51 in orderList. The signal components corresponding to the shaft rotation (order = 1) is always implicitly included in the computation.



In practice, you would use measured data such as vibration signals obtained from an accelerometer. For this example, generate TSA signal X, which is the simulated data from the vibration sensor mounted on the motor.

```
X = sin(2*pi*f(1)*t) + sin(2*pi*2*f(1)*t) + ... % motor shaft rotation and harmonic
3*sin(2*pi*f(2)*t) + 3*sin(2*pi*2*f(2)*t) + ... % gear mesh vibration and harmonic for gears
4*sin(2*pi*f(3)*t) + 4*sin(2*pi*2*f(3)*t) + ... % gear mesh vibration and harmonic for gears
2*sin(2*pi*10*f(1)*t); % gear mesh vibration for gears 5 and 6
```

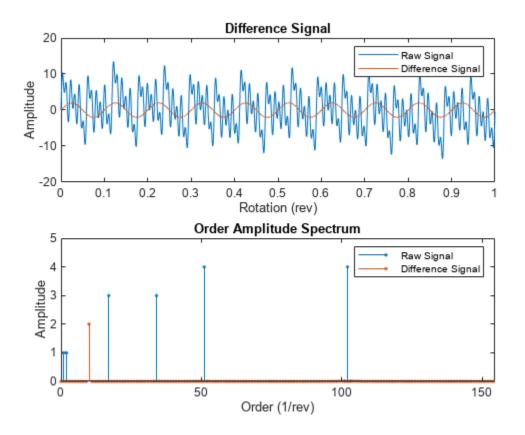
Compute the difference signal of the TSA signal using the sample time, rpm, and the mesh orders to be filtered out.

Y = tsadifference(X,t,rpm,orderList);

The output Y is a vector containing the gear mesh signal and harmonics for gears 5 and 6.

Visualize the difference signal, the raw TSA signal, and their amplitude spectrum on a plot.

tsadifference(X,fs,rpm,orderList)



From the amplitude spectrum plot, observe the following components:

- The filtered component at the 17th order and its harmonic at the 34th order
- The second filtered component at the 51st order and its harmonic at the 102nd order
- The residual mesh components for gears 5 and 6 at the 10th order
- The filtered shaft component at the 1st and 2nd orders
- The amplitudes on the spectrum plot match the amplitudes of individual signals

Compute Difference Signal and Amplitude Spectrum of a TSA Signal

In this example, sineWavePhaseMod.mat contains the data of a phase modulated sine wave. XT is a timetable with the sine wave data and rpm used is 60 RPM. The sine wave has a frequency of 32 Hz. To filter out the unmodulated sine wave and the sidebands of the phase modulating signal, use 32 as the orderList.

Load the data and the required variables.

load('sineWavePhaseMod.mat','XT','rpm','orders')
head(XT,4)

Time Data

0 sec	Θ
0.00097656 sec	0.2011
0.0019531 sec	0.39399
0.0029297 sec	0.57078

Note that the time values in XT are strictly increasing, equidistant, and finite.

Compute the difference signal and its amplitude spectrum. Set the value of 'Domain' to 'frequency' since the orders are in Hz.

[Y,S] = tsadifference(XT,rpm,orders,'Domain','frequency')

Y=1024×1 timetable Time	Data
0 sec 0.00097656 sec 0.0019531 sec 0.0029297 sec 0.0039062 sec 0.0058594 sec 0.0068359 sec 0.0068359 sec 0.0078125 sec 0.0087891 sec 0.0097656 sec 0.010742 sec 0.011719 sec 0.012695 sec 0.013672 sec 0.014648 sec :	2.2849e-15 0.046525 0.091185 0.13219 0.1679 0.21799 0.23039 0.2336 0.22751 0.21239 0.18888 0.15793 0.12081 0.079041 0.034303

 $S = 1024 \times 1 \text{ complex}$

-0.0000	+	0.0000i
0.0000	+	0.0000i
-0.0000	-	0.0000i
-0.0000	+	0.0000i
0.0000	+	0.0000i
-0.0000	-	0.0000i
0.0000	+	0.0000i
:		

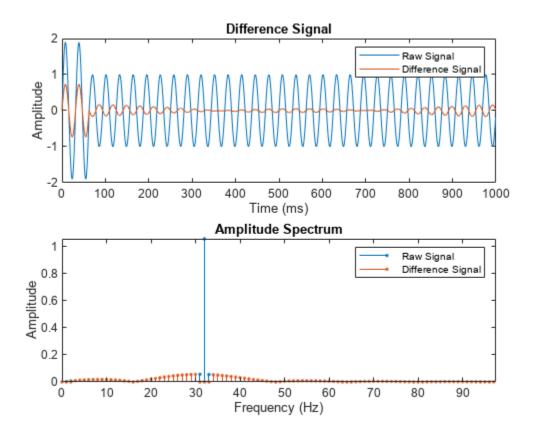
The output Y is a timetable that contains the difference signal, while S is a vector that contains the amplitude spectrum of the difference signal Y.

Visualize the Difference Signal and Amplitude Spectrum of a TSA Signal

In this example, sineWaveRectangularPulse.mat contains the data of a sine wave modulated by a rectangular pulse. X is a vector with the modulated sine wave data obtained at a shaft speed of 60 RPM. The unmodulated sine wave has a frequency of 32 Hz and amplitude of 1.0 units.

Load the data, and plot the difference signal of the modulated TSA signal X. To obtain the difference signal, filter out the unmodulated sine wave and the sidebands of the modulation signal by specifying the frequency of 32 Hz in orderList. Set the value of 'Domain' to 'frequency'.

```
load('sineWaveRectangularPulse.mat','X','t','rpm','orderList')
tsadifference(X,t,rpm,orderList,'Domain','frequency');
```



From the plot, observe the waveform and amplitude spectrum of the difference and raw signals, respectively. Observe that the difference signal contains everything except:

- Unmodulated sine wave at 32 Hz
- · First-order sidebands of the unmodulated sine wave at 31 Hz and 33 Hz, respectively

Input Arguments

X — Time-synchronous averaged (TSA) signal vector

Time-synchronous averaged (TSA) signal, specified as a vector. The time-synchronous averaged signal is computed from a long and relatively periodic raw signal through synchronization, resampling, and averaging. For more information on TSA signals, see tsa.

Time-synchronous averaging is a convenient method of background noise reduction in a spectrum of complex signals. It is effective in concentrating useful information that can be extracted from a time-domain signal for predictive maintenance. The synchronization typically requires a tachometer pulse signal in addition to the raw sensor data. The TSA signal depicts measurements at equally spaced angular positions over a single revolution of a shaft of interest.

XT — Time-synchronous averaged signal

timetable

Time synchronous averaged (TSA) signal, specified as a timetable. XT must contain a single numeric column variable corresponding to the TSA signal. Time values in XT must be strictly increasing, equidistant, and finite.

fs — Sampling frequency of the TSA signal

positive scalar

Sampling frequency of the TSA signal in Hertz, specified as a positive scalar.

t — Sample times of the TSA signal

positive scalar | vector of positive values

Sample times of the TSA signal, specified as a positive scalar or a vector of positive values.

If t is:

- A positive scalar, it contains the time interval or duration between samples. You must specify t as a duration variable.
- A vector of positive values, it contains sample times corresponding to elements in X. The time values must be strictly increasing, equidistant, and finite. You can specify t as a double or duration variable.

rpm — Rotational speed of the shaft

positive scalar

Rotational speed of the shaft, specified as a positive scalar. tsadifference uses a bandwidth equal to the shaft speed and the value of 'NumSidebands' around the frequencies of interest to compute Y from the TSA signal. Specify rpm in revolutions per minute. The signal components corresponding to this frequency, that is, order = 1 are always filtered out.

orderList — Orders to be filtered out of the TSA signal

vector of positive values

Orders to be filtered out of the TSA signal, specified as a vector of positive values. Select the orders and harmonics to be filtered out of the TSA signal by observing them on the amplitude spectrum plot. For instance, specify orderList as the known mesh orders in a gear train to filter out the known components and their harmonics. For more information, see "Visualize the Difference Signal and Amplitude Spectrum of a TSA Signal" on page 1-280. Specify the units of orderList by selecting the appropriate value for 'Domain'.

Name-Value Pair Arguments

Specify optional pairs of arguments as Name1=Value1,..., NameN=ValueN, where Name is the argument name and Value is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: ..., 'NumSidebands',2

NumHarmonics — **Number of shaft and gear meshing frequency harmonics to be filtered** 2 (default) | positive integer

Number of shaft and gear meshing frequency harmonics to be filtered, specified as the commaseparated pair consisting of 'NumHarmonics' and a positive integer. Modify 'NumHarmonics' if your TSA signal contains more than two known harmonics of components to be filtered.

NumSidebands — Number of sidebands to be filtered from the orderList frequencies and their harmonics

1 (default) | nonnegative integer

Number of sidebands to be filtered from the orderList frequencies and their harmonics, specified as the comma-separated pair consisting of 'NumSidebands' and a nonnegative integer. The width of sidebands is determined using 2*(rpm/60)*(NumSidebands+0.5). Modify 'NumSidebands' based on the number of sidebands to be filtered from X as observed in the amplitude spectrum plot.

NumRotations — Number of shaft rotations in the TSA signal

1 (default) | positive integer

Number of shaft rotations in the TSA signal, specified as the comma-separated pair consisting of 'NumRotations' and a positive integer. Modify 'NumRotations' if your input X or XT contains data for more than one rotation of the driver gear shaft. The function uses 'NumRotations' to determine the number of rotations to be shown on the x-axis of the plot. The filtering results in Y are not affected by this value.

Domain — Units of the orderList values

'order' (default) | 'frequency'

Units of the orderList values, specified as the comma-separated pair consisting of 'Domain' and one of the following:

- 'frequency', if the orders in orderList are specified as frequencies in units of Hertz.
- 'order', if the orders in orderList are specified as number of rotations relative to the value of rpm. For example, if the rotational speed of the driven gear is defined as a factor of the driver gear rpm, specify 'Domain' as 'order'. Also, choose 'order' if you are comparing data obtained from machines operating at different speeds.

Output Arguments

Y — Difference signal of the TSA signal

vector | timetable

Difference signal of the TSA signal, returned as:

- A vector, when the TSA signal is specified as a vector X.
- A timetable, when the TSA signal is specified as a timetable XT.

The difference signal is computed by removing the regular signal, the first-order sidebands, the value of 'NumSidebands', and their respective harmonics from X. You can use Y to further extract condition indicators of rotating machinery for predictive maintenance. For example, extracting the FM4 indicator from Y is useful to detect faults isolated to only a limited number of teeth in a gear mesh. For more information on how Y is computed, see "Algorithms" on page 1-284.

For more information on regular signal, see tsaregular.

S — Amplitude spectrum of the difference signal

vector

Amplitude spectrum of the difference signal, returned as a vector. S is the normalized fast Fourier transform of the signal Y. S is the same length as the input TSA signal X. For more information on how S is computed, see "Algorithms" on page 1-284.

Algorithms

Difference Signal

The difference signal is computed from the TSA signal by filtering the following from the signal spectrum:

- Shaft frequency and its harmonics
- Gear meshing frequencies and their harmonics
- First-order sidebands at the gear meshing frequencies and their harmonics
- Optionally, the sidebands specified in <code>'NumSidebands'</code> at the gear meshing frequencies and their harmonics

tsadifference uses a bandwidth equal to three times the shaft speed and the value of 'NumSidebands', around the frequencies of interest, to compute Y from the TSA signal.

Amplitude Spectrum

The amplitude spectrum of the difference signal is computed as follows,

$$S = \frac{fft(Y)}{length(Y)*2}$$

Here, Y is the difference signal.

Version History

Introduced in R2018b

References

[1] McFadden, P.D. "Examination of a Technique for the Early Detection of Failure in Gears by Signal Processing of the Time Domain Average of the Meshing Vibration." Aero Propulsion Technical Memorandum 434. Melbourne, Australia: Aeronautical Research Laboratories, Apr. 1986.

- [2] Večeř, P., Marcel Kreidl, and R. Šmíd. "Condition Indicators for Gearbox Monitoring Systems." Acta Polytechnica 45.6 (2005), pages 35-43.
- [3] Zakrajsek, J. J., Townsend, D. P., and Decker, H. J. "An Analysis of Gear Fault Detection Methods as Applied to Pitting Fatigue Failure Data." *Technical Memorandum 105950*. NASA, Apr. 1993.
- [4] Zakrajsek, James J. "An investigation of gear mesh failure prediction techniques." National Aeronautics and Space Administration Cleveland OH Lewis Research Center, 1989. No. NASA-E-5049.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder[™].

Usage notes and limitations:

• Syntaxes that generate plots are not supported for code generation.

See Also

tsaresidual|tsaregular

tsaregular

Regular signal of a time-synchronous averaged signal

Syntax

```
Y = tsaregular(X,fs,rpm,orderList)
Y = tsaregular(X,t,rpm,orderList)
Y = tsaregular(XT,rpm,orderList)
[Y,S] = tsaregular(___)
___ = tsaregular(___,Name,Value)
```

tsaregular(____)

Description

Y = tsaregular(X,fs,rpm,orderList) computes the regular signal Y of the time-synchronous averaged (TSA) signal vector X using sampling rate fs, the rotational speed rpm, and the orders to be retained orderList. Y is computed by retaining the primary frequency, the components in orderList, and their respective harmonics from X. You can use Y to further extract condition indicators of rotating machinery for predictive maintenance. For example, extracting the FMO indicator from Y is useful in identifying major changes such as gear tooth breakage or heavy wear in a gear box.

Y = tsaregular(X,t,rpm,orderList) computes the regular signal Y of the TSA signal vector X with corresponding time values from t.

Y = tsaregular(XT, rpm, orderList) computes the regular signal Y of the TSA signal stored in the timetable XT. XT must contain a single numeric column variable.

[Y,S] = tsaregular(____) returns the amplitude spectrum S of the regular signal Y. S is the amplitude spectrum computed using the normalized fast Fourier transform (FFT) of Y.

____ = tsaregular(____, Name, Value) allows you to specify additional parameters using one or more name-value pair arguments. You can use this syntax with any of the previous input and output arguments.

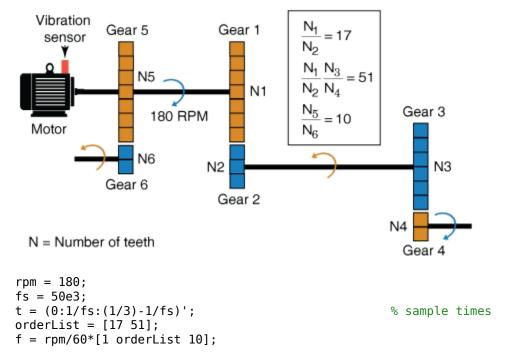
tsaregular(____) with no output arguments plots the time-domain and frequency-domain plots of the raw and regular TSA signals.

Examples

Find and Visualize the Regular Signal of a Compound TSA Signal

Consider a drivetrain with six gears driven by a motor that is fitted with a vibration sensor, as depicted in the figure below. Gear 1 on the motor shaft meshes with gear 2 with a gear ratio of 17:1. The final gear ratio, that is, the ratio between gears 1 and 2 and gears 3 and 4, is 51:1. Gear 5, also on the motor shaft, meshes with gear 6 with a gear ratio of 10:1. The motor is spinning at 180 RPM, and the sampling rate of the vibration sensor is 50 KHz. To retain the signal containing the meshing

components of the gears 1 and 2, gears 3 and 4 and, the shaft rotation, specify their gear ratios of 17 and 51 in orderList. The signal components corresponding to the shaft rotation (order = 1) is always implicitly included in the computation.



In practice, you would use measured data such as vibration signals obtained from an accelerometer. For this example, generate TSA signal X, which is the simulated data from the vibration sensor mounted on the motor.

```
X = sin(2*pi*f(1)*t) + sin(2*pi*2*f(1)*t) + ... % motor shaft rotation and harmonic
3*sin(2*pi*f(2)*t) + 3*sin(2*pi*2*f(2)*t) + ... % gear mesh vibration and harmonic for gears
4*sin(2*pi*f(3)*t) + 4*sin(2*pi*2*f(3)*t) + ... % gear mesh vibration and harmonic for gears
2*sin(2*pi*10*f(1)*t); % gear mesh vibration for gears 5 and 6
```

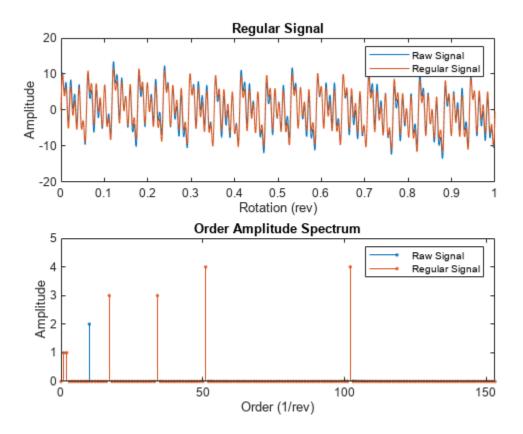
Compute the regular signal of the TSA signal using the sample time, rpm, and the mesh orders to be retained.

Y = tsaregular(X,t,rpm,orderList);

The output Y is a vector containing everything except the gear mesh signal and harmonics for gears 5 and 6.

Visualize the regular signal, the raw TSA signal, and their amplitude spectrum on a plot.

tsaregular(X,fs,rpm,orderList)



From the amplitude spectrum plot, observe the following components:

- The retained component at the 17th order and its harmonic at the 34th order
- The second retained component at the 51st order and its harmonic at the 102nd order
- The filtered mesh components for gears 5 and 6 at the 10th order
- The retained shaft component at the 1st and 2nd orders
- The amplitudes on the spectrum plot match the amplitudes of individual signals

Compute Regular Signal and Amplitude Spectrum of a TSA Signal

In this example, sineWavePhaseMod.mat contains the data of a phase modulated sine wave. XT is a timetable with the sine wave data and rpm used is 60 RPM. The sine wave has a frequency of 32 Hz and to recover the unmodulated sine wave, use 32 as the orderList.

Load the data and the required variables.

```
load('sineWavePhaseMod.mat','XT','rpm','orders')
head(XT,4)
```

0

Time Data

```
0 sec
```

0.00097656	i sec	0.2011
0.0019531	sec	0.39399
0.0029297	sec	0.57078

Note that the time values in XT are strictly increasing, equidistant, and finite.

Compute the regular signal and its amplitude spectrum. Set the value of 'Domain' to 'frequency' since the orders are in Hz.

[Y,S] = tsaregular(XT,rpm,orders,'Domain','frequency')

Time	Data
0 sec 0.00097656 sec 0.0019531 sec 0.0029297 sec 0.0039062 sec 0.0048828 sec 0.0058594 sec 0.0068359 sec 0.0078125 sec 0.0097656 sec 0.0097656 sec 0.010742 sec 0.011719 sec 0.012695 sec 0.013672 sec 0.014648 sec :	-2.552e-15 0.14928 0.29283 0.42512 0.54108 0.63624 0.70695 0.75049 0.7652 0.75049 0.7652 0.75049 0.76695 0.63624 0.54108 0.42512 0.29283 0.14928

 $S = 1024 \times 1 \text{ complex}$

0.0000	+	0.0000i
0.0000	-	0.0000i
0.0000	+	0.0000i
0.0000	+	0.0000i
-0.0000	-	0.0000i
-0.0000	-	0.0000i
-0.0000	-	0.0000i
-0.0000	+	0.0000i
0.0000	+	0.0000i
-0.0000	-	0.0000i
:		

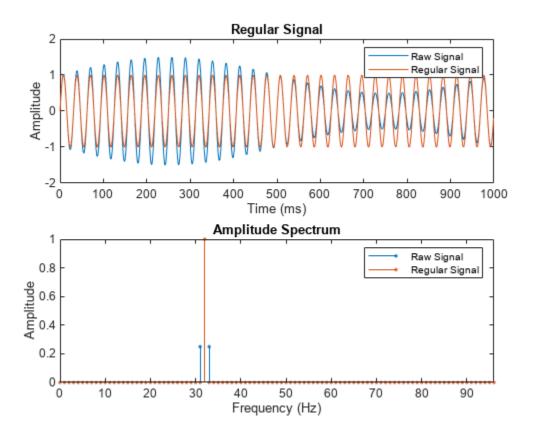
The output Y is a timetable that contains the regular signal, that is, the unmodulated sine wave, while S is a vector that contains the amplitude spectrum of the regular signal Y.

Visualize the Regular Signal and Amplitude Spectrum of a TSA Signal

In this example, sineWaveAmpMod.mat contains the data of an amplitude modulated sine wave. X is a vector with the amplitude modulated sine wave data obtained at a shaft speed of 60 RPM. The unmodulated sine wave has a frequency of 32 Hz and amplitude of 1.0 units.

Load the data, and plot the regular signal of the amplitude modulated TSA signal X. To retain the unmodulated signal, specify the frequency of 32 Hz in orderList. Set the value of 'Domain' to 'frequency'.

load('sineWaveAmpMod.mat','X','t','rpm','orderList')
tsaregular(X,t,rpm,orderList,'Domain','frequency');



From the plot, observe the waveform and amplitude spectrum of the regular and raw signals, respectively. Observe that the regular signal contains the unmodulated sine wave with an amplitude of 1.0 units and frequency of 32 Hz.

Input Arguments

X — Time-synchronous averaged (TSA) signal

vector

Time-synchronous averaged (TSA) signal, specified as a vector. The time-synchronous averaged signal is computed from a long and relatively periodic raw signal through synchronization, resampling, and averaging. For more information on TSA signals, see tsa.

Time-synchronous averaging is a convenient method of background noise reduction in a spectrum of complex signals. It is effective in concentrating useful information that can be extracted from a time-domain signal for predictive maintenance. The synchronization typically requires a tachometer pulse signal in addition to the raw sensor data. The TSA signal depicts measurements at equally spaced angular positions over a single revolution of a shaft of interest.

XT — Time-synchronous averaged signal

timetable

Time synchronous averaged (TSA) signal, specified as a timetable. XT must contain a single numeric column variable corresponding to the TSA signal. Time values in XT must be strictly increasing, equidistant, and finite.

fs — Sampling frequency of the TSA signal

positive scalar

Sampling frequency of the TSA signal in Hertz, specified as a positive scalar.

t — Sample times of the TSA signal

positive scalar | vector of positive values

Sample times of the TSA signal, specified as a positive scalar or a vector of positive values.

If t is:

- A positive scalar, it contains the time interval or duration between samples. You must specify t as a duration variable.
- A vector of positive values, it contains sample times corresponding to elements in X. The time values must be strictly increasing, equidistant, and finite. You can specify t as a double or duration variable.

rpm — Rotational speed of the shaft

positive scalar

Rotational speed of the shaft, specified as a positive scalar. tsaregular uses a bandwidth equal to the shaft speed and the value of 'NumSidebands' around the frequencies of interest to compute Y from the TSA signal. Specify rpm in revolutions per minute. The signal components corresponding to this frequency, that is, order = 1 are always retained.

orderList — Orders to be retained from the TSA signal

vector of positive values

Orders to be retained from the TSA signal, specified as a vector of positive values. Select the orders and harmonics to be retained from the TSA signal by observing them on the amplitude spectrum plot. For instance, specify orderList as the known mesh orders in a gear train to retain the desired components and their harmonics. For more information, see "Find and Visualize the Regular Signal of a Compound TSA Signal" on page 1-286. Specify the units of orderList by selecting the appropriate value for 'Domain'.

Name-Value Pair Arguments

Specify optional pairs of arguments as Namel=Valuel, ..., NameN=ValueN, where Name is the argument name and Value is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: ..., 'NumSidebands',2

NumHarmonics — Number of shaft and gear meshing frequency harmonics to be filtered

2 (default) | positive integer

Number of shaft and gear meshing frequency harmonics to be filtered, specified as the commaseparated pair consisting of 'NumHarmonics' and a positive integer. Modify 'NumHarmonics' if your TSA signal contains more than two known harmonics of components to be filtered.

NumSidebands — Number of sidebands to be retained from the orderList frequencies and their harmonics

0 (default) | nonnegative integer

Number of sidebands to be retained from the orderList frequencies and their harmonics, specified as the comma-separated pair consisting of 'NumSidebands' and a nonnegative integer. The width of sidebands is determined using 2*(rpm/60)*(NumSidebands+0.5). Modify 'NumSidebands' based on the number of sidebands to be retained from X as observed in the amplitude spectrum plot.

NumRotations — Number of shaft rotations in the TSA signal

1 (default) | positive integer

Number of shaft rotations in the TSA signal, specified as the comma-separated pair consisting of 'NumRotations' and a positive integer. Modify 'NumRotations' if your input X or XT contains data for more than one rotation of the driver gear shaft. The function uses 'NumRotations' to determine the number of rotations to be shown on the x-axis of the plot. The filtering results in Y are not affected by this value.

Domain — Units of the orderList values

'order' (default) | 'frequency'

Units of the orderList values, specified as the comma-separated pair consisting of 'Domain' and one of the following:

- 'frequency', if the orders in orderList are specified as frequencies in units of Hertz.
- 'order', if the orders in orderList are specified as number of rotations relative to the value of rpm. For example, if the rotational speed of the driven gear is defined as a factor of the driver gear rpm, specify 'Domain' as 'order'. Also, choose 'order' if you are comparing data obtained from machines operating at different speeds.

Output Arguments

Y — Regular signal of the TSA signal

vector | timetable

Regular signal of the TSA signal, returned as:

- A vector, when the TSA signal is specified as a vector X.
- A timetable, when the TSA signal is specified as a timetable XT.

Y is computed by retaining the primary frequency, the components in orderList, the first-order sidebands in 'NumSidebands', and their respective harmonics from X. You can use Y to further extract condition indicators of rotating machinery for predictive maintenance. For example,

extracting the FMO indicator from Y is useful in identifying major changes such as gear tooth breakage or heavy wear in a gear box. For more information on how Y is computed, see "Algorithms" on page 1-293.

S — Amplitude spectrum of the regular signal

vector

Amplitude spectrum of the regular signal, returned as a vector. S is the normalized fast Fourier transform of the signal Y. S is the same length as the input TSA signal X. For more information on how S is computed, see "Algorithms" on page 1-293.

Algorithms

Regular Signal

The regular signal is computed from the TSA signal by retaining the following from the signal spectrum:

- Shaft frequency and its harmonics
- Gear meshing frequencies and their harmonics
- Optionally, the sidebands specified in 'NumSidebands' at the gear meshing frequencies and their harmonics

tsaregular uses a bandwidth equal to the shaft speed times the value of 'NumSidebands', around the frequencies of interest, to compute Y from the TSA signal. The regular signal is related to the residual signal through the equation $Y_{regular} = X - Y_{residual}$. If the first-order sidebands are retained in the regular signal, then, $Y_{regular} = X - Y_{difference}$.

Amplitude Spectrum

The amplitude spectrum of the regular signal is computed as follows,

$$S = \frac{\text{fft}(Y)}{\text{length}(Y)*2}$$

Here, Y is the regular signal.

Version History

Introduced in R2018b

References

- [1] McFadden, P.D. "Examination of a Technique for the Early Detection of Failure in Gears by Signal Processing of the Time Domain Average of the Meshing Vibration." Aero Propulsion Technical Memorandum 434. Melbourne, Australia: Aeronautical Research Laboratories, Apr. 1986.
- [2] Večeř, P., Marcel Kreidl, and R. Šmíd. "Condition Indicators for Gearbox Monitoring Systems." Acta Polytechnica 45.6 (2005), pages 35-43.
- [3] Zakrajsek, J. J., Townsend, D. P., and Decker, H. J. "An Analysis of Gear Fault Detection Methods as Applied to Pitting Fatigue Failure Data." *Technical Memorandum 105950*. NASA, Apr. 1993.

[4] Zakrajsek, James J. "An investigation of gear mesh failure prediction techniques." National Aeronautics and Space Administration Cleveland OH Lewis Research Center, 1989. No. NASA-E-5049.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® CoderTM.

Usage notes and limitations:

• Syntaxes that generate plots are not supported for code generation.

See Also

tsaresidual|tsadifference

tsaresidual

Residual signal of a time-synchronous averaged signal

Syntax

```
Y = tsaresidual(X,fs,rpm,orderList)
Y = tsaresidual(X,t,rpm,orderList)
Y = tsaresidual(XT,rpm,orderList)
[Y,S] = tsaresidual(____)
____ = tsaresidual(____,Name,Value)
```

tsaresidual(____)

Description

Y = tsaresidual(X,fs,rpm,orderList) computes the residual signal Y of the time-synchronous averaged (TSA) signal vector X using sampling rate fs, the rotational speed rpm, and the orders to be filtered orderList. The residual signal is computed by removing the components in orderList and their harmonics from X. You can use Y to further extract condition indicators of rotating machinery for predictive maintenance. For example, extracting the root-mean-squared value of the residual signal is useful in identifying changes over time which indicate potential machine faults.

Y = tsaresidual(X,t,rpm,orderList) computes the residual signal Y of the TSA signal vector X with corresponding time values in vector t.

Y = tsaresidual(XT,rpm,orderList) computes the residual signal Y of the TSA signal stored in the timetable XT. XT must contain a single numeric column variable.

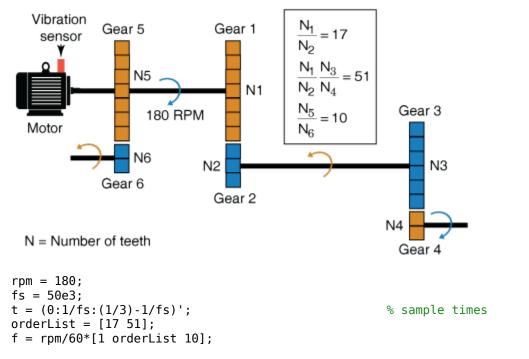
[Y,S] = tsaresidual(_____) returns the amplitude spectrum S of the residual signal Y. S is the amplitude spectrum computed using the normalized fast Fourier transform (FFT) of Y.

tsaresidual (_____) with no output arguments plots the time-domain and frequency-domain plots of the raw and residual TSA signals.

Examples

Find and Visualize the Residual Signal of a Compound TSA Signal

Consider a drivetrain with six gears driven by a motor that is fitted with a vibration sensor, as depicted in the figure below. Gear 1 on the motor shaft meshes with gear 2 with a gear ratio of 17:1. The final gear ratio, that is, the ratio between gears 1 and 2 and gears 3 and 4, is 51:1. Gear 5, also on the motor shaft, meshes with gear 6 with a gear ratio of 10:1. The motor is spinning at 180 RPM, and the sampling rate of the vibration sensor is 50 KHz. To obtain the signal containing just the meshing components for gears 5 and 6, filter out the signal components due to the gears 1 and 2 and,



3 and 4 by specifying their gear ratios of 17 and 51 in orderList. The signal components corresponding to the shaft rotation (order = 1) is always implicitly included in the computation.

In practice, you would use measured data such as vibration signals obtained from an accelerometer. For this example, generate TSA signal X, which is the simulated data from the vibration sensor mounted on the motor.

```
X = sin(2*pi*f(1)*t) + sin(2*pi*2*f(1)*t) + ... % motor shaft rotation and harmonic
3*sin(2*pi*f(2)*t) + 3*sin(2*pi*2*f(2)*t) + ... % gear mesh vibration and harmonic for gears
4*sin(2*pi*f(3)*t) + 4*sin(2*pi*2*f(3)*t) + ... % gear mesh vibration and harmonic for gears
2*sin(2*pi*10*f(1)*t); % gear mesh vibration for gears 5 and 6
```

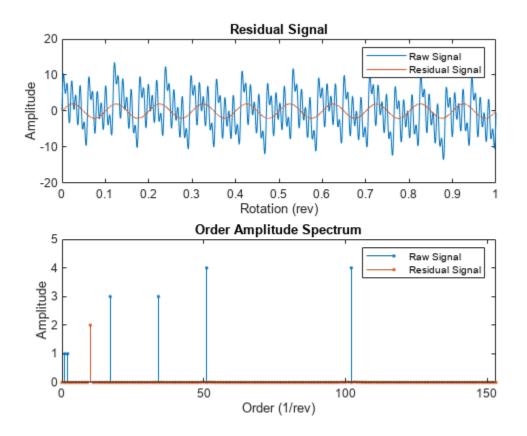
Compute the residual of the TSA signal using the sample time, rpm, and the mesh orders to be filtered out.

Y = tsaresidual(X,t,rpm,orderList);

The output Y is a vector containing the gear mesh signal and harmonics for gears 5 and 6.

Visualize the residual signal, the raw TSA signal, and their amplitude spectrum on a plot.

tsaresidual(X,fs,rpm,orderList)



From the amplitude spectrum plot, observe the following components:

- The filtered component at the 17th order and its harmonic at the 34th order
- The second filtered component at the 51st order and its harmonic at the 102nd order
- The residual mesh components for gears 5 and 6 at the 10th order
- The filtered shaft component at the 1st and 2nd orders
- The amplitudes on the spectrum plot match the amplitudes of individual signals

Compute Residual Signal and Amplitude Spectrum of a TSA Signal

In this example, sineWavePhaseMod.mat contains the data of a phase modulated sine wave. XT is a timetable with the sine wave data and rpm used is 60 RPM. The sine wave has a frequency of 32 Hz, and to filter out the unmodulated sine wave, use 32 as the orderList.

Load the data and the required variables.

```
load('sineWavePhaseMod.mat','XT','rpm','orders')
head(XT,4)
```

0

Time Data

```
0 sec
```

0.00097656 s	ec 0.2011
0.0019531 se	ec 0.39399
0.0029297 se	ec 0.57078

Note that the time values in XT are strictly increasing, equidistant, and finite.

Compute the residual signal and its amplitude spectrum. Set the value of 'Domain' to 'frequency' since the orders are in Hz.

[Y,S] = tsaresidual(XT,rpm,orders,'Domain','frequency')

Y=1024×1 timetable Time	Data
0 sec	2.552e-15
0.00097656 sec	0.051822
0.0019531 sec	0.10116
0.0029297 sec	0.14566
0.0039062 sec	0.18317
0.0048828 sec	0.21188
0.0058594 sec	0.23039
0.0068359 sec	0.23776
0.0078125 sec	0.2336
0.0087891 sec	0.21803
0.0097656 sec	0.19174
0.010742 sec	0.1559
0.011719 sec	0.11215
0.012695 sec	0.062503
0.013672 sec	0.0092782
0.014648 sec	-0.045032
:	

 $S = 1024 \times 1 \text{ complex}$

-0.0000	+	0.0000i
0.0000	+	0.0000i
-0.0000	-	0.0000i
-0.0000	+	0.0000i
0.0000	+	0.0000i
-0.0000	-	0.0000i
0.0000	+	0.0000i
:		

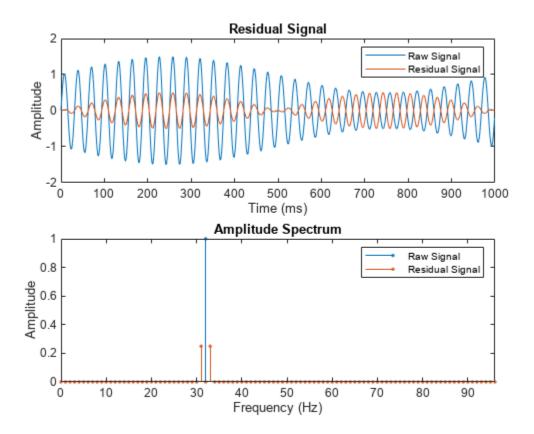
The output Y is a timetable that contains the residual signal, that is, the phase modulation signal, while S is a vector that contains the amplitude spectrum of the residual signal Y.

Visualize the Residual and Amplitude Spectrum of a TSA Signal

In this example, sineWaveAmpMod.mat contains the data of an amplitude modulated sine wave. X is a vector with the amplitude modulated sine wave data obtained at a shaft speed of 60 RPM. The unmodulated sine wave has a frequency of 32 Hz and amplitude of 1.0 units.

Load the data, and plot the residual signal of the amplitude modulated TSA signal X. To obtain the residual signal, filter out the unmodulated sine wave by specifying the frequency of 32 Hz in orderList. Set the value of 'Domain' to 'frequency'.

```
load('sineWaveAmpMod.mat','X','t','rpm','orderList')
tsaresidual(X,t,rpm,orderList,'Domain','frequency');
```



From the plot, observe the waveform and amplitude spectrum of the residual and raw signals, respectively.

Input Arguments

X — Time-synchronous averaged (TSA) signal

vector

Time-synchronous averaged (TSA) signal, specified as a vector. The time-synchronous averaged signal is computed from a long and relatively periodic raw signal through synchronization, resampling, and averaging. For more information on TSA signals, see tsa.

Time-synchronous averaging is a convenient method of background noise reduction in a spectrum of complex signals. It is effective in concentrating useful information that can be extracted from a time-domain signal for predictive maintenance. The synchronization typically requires a tachometer pulse signal in addition to the raw sensor data. The TSA signal depicts measurements at equally spaced angular positions over a single revolution of a shaft of interest.

XT — Time-synchronous averaged signal

timetable

Time synchronous averaged (TSA) signal, specified as a timetable. XT must contain a single numeric column variable corresponding to the TSA signal. Time values in XT must be strictly increasing, equidistant, and finite.

fs — Sampling frequency of the TSA signal

positive scalar

Sampling frequency of the TSA signal in Hertz, specified as a positive scalar.

t — Sample times of the TSA signal

positive scalar | vector of positive values

Sample times of the TSA signal, specified as a positive scalar or a vector of positive values.

If t is:

- A positive scalar, it contains the time interval or duration between samples. You must specify t as a duration variable.
- A vector of positive values, it contains sample times corresponding to elements in X. The time values must be strictly increasing, equidistant, and finite. You can specify t as a double or duration variable.

rpm — Rotational speed of the shaft

positive scalar

Rotational speed of the shaft, specified as a positive scalar. tsaresidual uses a bandwidth equal to the shaft speed around the frequencies of interest to filter out the undesired frequency components from the TSA signal. The signal components corresponding to this frequency, that is, order = 1 are always filtered out.

Specify rpm in revolutions per minute.

orderList — Orders to be filtered out of the TSA signal

vector of positive values

Orders to be filtered out of the TSA signal, specified as a vector of positive values. Select the orders and harmonics to be filtered out of the TSA signal by observing them on the amplitude spectrum plot. For instance, specify orderList as the known mesh orders in a gear train to filter out the known components and their harmonics. For more information, see "Find and Visualize the Residual Signal of a Compound TSA Signal" on page 1-295. Specify the units of orderList by selecting the appropriate value for 'Domain'.

Name-Value Pair Arguments

Specify optional pairs of arguments as Name1=Value1, ..., NameN=ValueN, where Name is the argument name and Value is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: ..., 'NumRotations',5

NumHarmonics — **Number of shaft and gear meshing frequency harmonics to be filtered** 2 (default) | positive integer

Number of shaft and gear meshing frequency harmonics to be filtered, specified as the commaseparated pair consisting of 'NumHarmonics' and a positive integer. Modify 'NumHarmonics' if your TSA signal contains more than two known harmonics of components to be filtered.

NumRotations — Number of shaft rotations in the TSA signal

1 (default) | positive integer

Number of shaft rotations in the TSA signal, specified as the comma-separated pair consisting of 'NumRotations' and a positive integer. Modify 'NumRotations' if your input X or XT contains data for more than one rotation of the driver gear shaft. The function uses 'NumRotations' to determine the number of rotations to be shown on the x-axis of the plot. The filtering results in Y are not affected by this value.

Domain — Units of the orderList values

'order' (default) | 'frequency'

Units of the orderList values, specified as the comma-separated pair consisting of 'Domain' and one of the following:

- 'frequency', if the orders in orderList are specified as frequencies in units of Hertz.
- 'order', if the orders in orderList are specified as number of rotations relative to the value of rpm. For example, if the rotational speed of the driven gear is defined as a factor of the driver gear rpm, specify 'Domain' as 'order'. Also, choose 'order' if you are comparing data obtained from machines operating at different speeds.

Output Arguments

Y — Residual signal of the TSA signal

vector | timetable

Residual signal of the TSA signal, returned as:

- A vector, when the TSA signal is specified as a vector X
- A timetable, when the TSA signal is specified as a timetable XT

The residual signal is computed by removing the components in orderList and the shaft signal along with their respective harmonics from X. You can use Y to further extract condition indicators of rotating machinery for predictive maintenance. For example, extracting the root-mean-squared value of the residual signal is useful in identifying changes over time, which indicate potential machine faults. For more information on how Y is computed, see "Algorithms" on page 1-302.

S — Amplitude spectrum of the residual signal

vector

Amplitude spectrum of the residual signal, returned as a vector. S is the normalized fast Fourier transform of the signal Y. S has the same length as the input TSA signal X. For more information on how S is computed, see "Algorithms" on page 1-302.

Algorithms

Residual Signal

The residual signal is computed from the TSA signal by removing the following from the signal spectrum:

- Shaft frequency and its harmonics
- Gear meshing frequencies and their harmonics

The frequencies are removed by computing the discrete Fourier transform (DFT) and setting the spectrum values to zero at the specified frequencies. tsaresidual uses a bandwidth equal to the shaft speed around the frequencies of interest to filter out the undesired frequency components, as mentioned in [4].

Amplitude Spectrum

The amplitude spectrum of the residual signal is computed as follows,

$$S = \frac{fft(Y)}{length(Y)*2}$$

Here, Y is the residual signal.

Version History

Introduced in R2018b

References

- [1] McFadden, P.D. "Examination of a Technique for the Early Detection of Failure in Gears by Signal Processing of the Time Domain Average of the Meshing Vibration." Aero Propulsion Technical Memorandum 434. Melbourne, Australia: Aeronautical Research Laboratories, Apr. 1986.
- [2] Večeř, P., Marcel Kreidl, and R. Šmíd. "Condition Indicators for Gearbox Monitoring Systems." Acta Polytechnica 45.6 (2005), pages 35-43.
- [3] Zakrajsek, J. J., Townsend, D. P., and Decker, H. J. "An Analysis of Gear Fault Detection Methods as Applied to Pitting Fatigue Failure Data." *Technical Memorandum 105950*. NASA, Apr. 1993.
- [4] Zakrajsek, James J. "An investigation of gear mesh failure prediction techniques." National Aeronautics and Space Administration Cleveland OH Lewis Research Center, 1989. No. NASA-E-5049.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® CoderTM.

Usage notes and limitations:

• Syntaxes that generate plots are not supported for code generation.

See Also

tsadifference|tsaregular

update

Update posterior parameter distribution of degradation remaining useful life model

Syntax

update(mdl,data)

Description

update(mdl,data) updates the posterior estimate of the parameters of the degradation remaining useful life (RUL) model mdl using the latest degradation measurements in data.

Examples

Update Exponential Degradation Model in Real Time

Load training data, which is a degradation feature profile for a component.

```
load('expRealTime.mat')
```

For this example, assume that the training data is not historical data. When there is no historical data, you can update your degradation model in real time using observed data.

Create an exponential degradation model with the following settings:

- Arbitrary θ and β prior distributions with large variances so that the model relies mostly on observed data
- Noise variance of 0.003

Since there is no life time variable in the training data, create an arbitrary life time vector for fitting.

lifeTime = [1:length(expRealTime)];

Observe the degradation feature for 10 iterations. Update the degradation model after each iteration.

```
for i=1:10
    update(mdl,[lifeTime(i) expRealTime(i)])
end
```

After observing the model for some time, for example at a steady-state operating point, you can restart the model and save the current posterior distribution as a prior distribution.

```
restart(mdl,true)
```

View the updated prior distribution parameters.

mdl.Prior

```
ans = struct with fields:

Theta: 2.3555

ThetaVariance: 0.0058

Beta: 0.0722

BetaVariance: 3.6362e-05

Rho: -0.8429
```

Input Arguments

mdl — Degradation RUL model

linearDegradationModel object | exponentialDegradationModel object

Degradation RUL model, specified as a linearDegradationModel object or an exponentialDegradationModel object. update updates the posterior estimates of the degradation model parameters based on the latest degradation feature measurements in data.

For a linearDegradationModel, the updated parameters are Theta and ThetaVariance.

For an exponentialDegradationModel, the updated parameters are Theta, ThetaVariance, Beta, BetaVariance, and Rho.

update also sets the following properties of mdl:

- InitialLifeTimeValue The first time you call update, this property is set to the life time value in the first row of data.
- CurrentLifeTimeValue Each time you call update, this property is set to the life time value in the last row of data.
- CurrentMeasurement Each time you call update, this property is set to the feature measurement value in the last row of data.

data — Degradation feature measurements

two-column array | table object

Degradation feature measurements, specified as one of the following:

- Two-column array The first column contains life time values and the second column contains the corresponding degradation feature measurement.
- table or timetable object that contains variables with names that match the LifeTimeVariable and DataVariables properties of mdl.

Version History

Introduced in R2018a

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder[™].

Usage notes and limitations:

• This command supports code generation with MATLAB Coder. Before generating code that uses an RUL model, you must save the model using saveRULModelForCoder. When updating the model at run time, it is also useful to store the model state using readState. For an example, see "Generate Code That Preserves RUL Model State for System Restart".

See Also

Functions

linearDegradationModel|exponentialDegradationModel|predictRUL|fit

Topics

"Update RUL Prediction as Data Arrives" "RUL Estimation Using RUL Estimator Models"

writeMember

Write data to a specific workspace ensemble member

Syntax

```
writeMember(wensemble,data)
writeMember(wensemble,data,index)
```

Description

writeMember is a function used in code generated by Diagnostic Feature Designer.

writeMember(wensemble,data) creates a new member in workspace ensemble wensemble, and appends data to the data set that wensemble references.

writeMember(wensemble,data,index) writes data to the ensemble member that index identifies. writeMember overwrites the data in existing variables and creates additional columns for new variables.

Code that is generated by **Diagnostic Feature Designer** uses writeMember, readMember, and findIndex under the following conditions:

- The input data is an ensemble datastore, such as a file or simulation ensemble datastore.
- The computation option during code generation specified storing results in local memory rather than writing results back to the ensemble datastore.

Explicitly specifying a member index when reading and writing within the local version of the data, which the code manages using a workspaceEnsemble object, ensures member synchronization with the original ensemble datastore. This synchronization is necessary when you have sequential member-processing loops, such as when you compute ensemble statistics as a precursor to computing signal residues.

- During the first member-processing loop, which starts with an empty ensemble, no indexing is needed. The code appends each new member result to the end of the ensemble.
- During the second loop, the index enables the code to write updated member results to the correct location within the now-populated ensemble.

For more information about the dual processing loop for ensemble statistics, see "Anatomy of App-Generated MATLAB Code".

Input Arguments

wensemble — Ensemble object

workspaceEnsemble object

Ensemble object, specified as a workspaceEnsemble object. wensemble contains ensemble data and specifies the variable names and types within the ensemble, such as data variables and condition variables.

data — Member data

single-row table

Member data, specified as a single-row table.

index — Member index

positive integer

Member index, specified as a positive integer. index identifies the ensemble member to write new data to. If you omit index, writeMember appends data as a new ensemble member in wensemble.

Version History

Introduced in R2020a

See Also

Diagnostic Feature Designer | fileEnsembleDatastore | simulationEnsembleDatastore | workspaceEnsemble | findIndex | readMember

Topics

"Automatic Feature Extraction Using Generated MATLAB Code" "Anatomy of App-Generated MATLAB Code"

writeToLastMemberRead

Write data to member of an ensemble datastore

Syntax

writeToLastMemberRead(ensemble,Name,Value)
writeToLastMemberRead(ensemble,data)

Description

writeToLastMemberRead(ensemble,Name,Value) writes the data specified one or more Name,Value pair arguments to the last-read member of an ensemble datastore. The last-read member is the member most recently accessed using the read command. (See "Data Ensembles for Condition Monitoring and Predictive Maintenance".) Each Name must match an entry in the property ensemble.DataVariables. The function writes the corresponding Value to the ensemble datastore.

- If ensemble is a simulationEnsembleDatastore object, then writeToLastMemberRead writes the data to the MAT-file corresponding to the last-read ensemble member (ensemble.LastMemberRead).
- If ensemble is a fileEnsembleDatastore object, then writeToLastMemberRead uses the function identified by the property ensemble.WriteToMemberFcn to write the data. If that property is not defined, then writeToLastMemberRead generates an error.

This syntax is not available when the ReadSize property of ensemble is greater than 1. Use writeToLastMemberRead(ensemble,data) instead.

writeToLastMemberRead(ensemble,data) writes the data in a table to the last-read ensemble member. The table variables must match entries in the property ensemble.DataVariables.

Examples

Append Derived Data to Ensemble Members

You can process data in an ensemble datastore and add derived variables to the ensemble members. For this example, process a variable value to compute a label that indicates whether the ensemble member contains data obtained with a fault present. You then add that label to the ensemble.

For this example, use the following code to create a simulationEnsembleDatastore object using data previously generated by running a Simulink® model at a various fault values. (See generateSimulationEnsemble.) The ensemble includes simulation data for five different values of a model parameter, ToothFaultGain. The model was configured to log the simulation data to a variable named logsout in the MAT-files that are stored for this example in simEnsData.zip. Because of the volume of data, the unzip operation might take a minute or two.

```
unzip simEnsData.zip % extract compressed files
ensemble = simulationEnsembleDatastore(pwd,'logsout')
```

```
ensemble =
   simulationEnsembleDatastore with properties:
```

DataVariables:	[5x1	string]
IndependentVariables:	[0x0]	string]
ConditionVariables:	[0x0]	string]
SelectedVariables:	[5x1	string]
ReadSize:	1	
NumMembers:	5	
LastMemberRead:		
Files:	[5x1	string]

Read the data from the first member in the ensemble. The software determines which ensemble is the first member, and updates the property ensemble.LastMemberRead to reflect the name of the corresponding file.

```
data = read(ensemble)
```

data=1×5 table PMSignalLogName SimulationInput		SimulationMetadata	
{'logsout'}	<pre>{1x1 Simulink.SimulationInput}</pre>	{1x1 Simulink.SimulationMetadata}	{2(

By default, all the variables stored in the ensemble data are designated as SelectedVariables. Therefore, the returned table row includes all ensemble variables, including a variable SimulationInput, which contains the Simulink.SimulationInput object that configured the simulation for this ensemble member. That object includes the ToothFaultGain value used for the ensemble member, stored in a data structure in its Variables property. Examine that value. (For more information about how the simulation configuration is stored, see Simulink.SimulationInput (Simulink).)

data.SimulationInput{1}

```
ans =
SimulationInput with properties:
ModelName: 'TransmissionCasingSimplified'
InitialState: [0x0 Simulink.op.ModelOperatingPoint]
ExternalInput: []
ModelParameters: [0x0 Simulink.Simulation.ModelParameter]
BlockParameters: [0x0 Simulink.Simulation.BlockParameter]
Variables: [1x1 Simulink.Simulation.Variable]
PreSimFcn: []
PostSimFcn: []
UserString: ''
```

```
Inputvars = data.SimulationInput{1}.Variables;
Inputvars.Name
```

ans = 'ToothFaultGain'

Inputvars.Value

ans = -2

Suppose that you want to convert the ToothFaultGain values for each ensemble member into a binary indicator of whether or not a tooth fault is present. Suppose further that you know from your experience with the system that tooth-fault gain values less than 0.1 in magnitude are small enough to be considered healthy operation. Convert the gain value for this ensemble into an indicator that is 0 (no fault) for -0.1 < gain < 0.1, and 1 (fault) otherwise.

sT = abs(Inputvars.Value) < 0.1;</pre>

To append the new tooth-fault indicator to the corresponding ensemble data, first expand the list of data variables in the ensemble to include a variable for the indicator.

```
ensemble.DataVariables = [ensemble.DataVariables; "ToothFault"];
ensemble.DataVariables
```

```
ans = 6x1 string
    "PMSignalLogName"
    "SimulationInput"
    "SimulationMetadata"
    "Tacho"
    "Vibration"
    "ToothFault"
```

This operation is conceptually equivalent to adding a column to the table of ensemble data. Now that **DataVariables** contains the new variable name, assign the derived value to that column of the member using writeToLastMemberRead.

```
writeToLastMemberRead(ensemble, 'ToothFault', sT);
```

In practice, you want to append the tooth-fault indicator to every member in the ensemble. To do so, reset the ensemble datastore to its unread state, so that the next read operation starts at the first ensemble member. Then, loop through all the ensemble members, computing ToothFault for each member and appending it. The reset operation does not change ensemble.DataVariables, so "ToothFault" is still present in that list.

```
reset(ensemble);
sT = false;
while hasdata(ensemble)
    data = read(ensemble);
    InputVars = data.SimulationInput{1}.Variables;
    TFGain = InputVars.Value;
    sT = abs(TFGain) < 0.1;
    writeToLastMemberRead(ensemble, 'ToothFault',sT);
end
```

Finally, designate the new tooth-fault indicator as a condition variable in the ensemble datastore. You can use this designation to track and refer to variables in the ensemble data that represent conditions under which the member data was generated.

```
ensemble.ConditionVariables = {"ToothFault"};
ensemble.ConditionVariables
ans =
```

```
"ToothFault"
```

You can add the new variable to ensemble.SelectedVariables when you want to read it out for further analysis. For an example that shows more ways to manipulate and analyze data stored in a simulationEnsembleDatastore object, see "Using Simulink to Generate Fault Data".

Read from and Write to a File Ensemble Datastore

Create a file ensemble datastore for data stored in MATLAB files, and configure it with functions that tell the software how to read from and write to the datastore. (For more details about configuring file ensemble datastores, see "File Ensemble Datastore with Measured Data".)

```
% Create ensemble datastore that points to datafiles in current folder
unzip fileEnsData.zip % extract compressed files
location = pwd;
extension = '.mat';
fensemble = fileEnsembleDatastore(location,extension);
% Specify data and condition variables
fensemble.DataVariables = ["gs";"sr";"load";"rate"];
fensemble.ConditionVariables = "label";
% Configure with functions for reading and writing variable data
addpath(fullfile(matlabroot,'examples','predmaint','main')) % Make sure functions are on path
fensemble.ReadFcn = @readBearingData;
fensemble.WriteToMemberFcn = @writeBearingData;
```

The functions tell the read and writeToLastMemberRead commands how to interact with the data files that make up the ensemble. Thus, when you call the read command, it uses readBearingData to read all the variables in fensemble.SelectedVariables. For this example, readBearingData extracts requested variables from a structure, bearing, and other variables stored in the file. It also parses the filename for the fault status of the data.

Specify variables to read, and read them from the first member of the ensemble.

You can now process the data from the member as needed. For this example, compute the average value of the signal stored in the variable gs. Extract the data from the table returned by read.

```
gsdata = data.gs{1};
gsmean = mean(gsdata);
```

You can write the mean value gsmean back to the data file as a new variable. To do so, first expand the list of data variables in the ensemble to include a variable for the new value. Call the new variable gsMean.

fensemble.DataVariables = [fensemble.DataVariables;"gsMean"]

Next, write the derived mean value to the file corresponding to the last-read ensemble member. (See "Data Ensembles for Condition Monitoring and Predictive Maintenance".) When you call writeToLastMemberRead, it converts the data to a structure and calls fensemble.WriteToMemberFcn to write the data to the file.

writeToLastMemberRead(fensemble,'gsMean',gsmean);

Calling read again advances the last-read-member indicator to the next file in the ensemble and reads the data from that file.

data = read(fensemble)

data=1×3 <i>table</i> label	gs	load
"Faulty"	{5000x1 double}	50

You can confirm that this data is from a different member by examining the load variable in the table. Here, its value is 50, while in the previously read member, it was 0.

You can repeat the processing steps to compute and append the mean for this ensemble member. In practice, it is more useful to automate the process of reading, processing, and writing data. To do so, reset the ensemble to a state in which no data has been read. Then loop through the ensemble and perform the read, process, and write steps for each member.

```
reset(fensemble)
while hasdata(fensemble)
    data = read(fensemble);
    gsdata = data.gs{1};
    gsmean = mean(gsdata);
    writeToLastMemberRead(fensemble,'gsMean',gsmean);
end
```

The hasdata command returns false when every member of the ensemble has been read. Now, each data file in the ensemble includes the gsMean variable derived from the data gs in that file. You can use techniques like this loop to extract and process data from your ensemble files as you develop a predictive-maintenance algorithm. For an example illustrating in more detail the use of a file ensemble datastore in the algorithm-development process, see "Rolling Element Bearing Fault Diagnosis". The example also shows how to use Parallel Computing Toolbox[™] to speed up the processing of large data ensembles. To confirm that the derived variable is present in the file ensemble datastore, read it from the first and second ensemble members. To do so, reset the ensemble again, and add the new variable to the selected variables. In practice, after you have computed derived values, it can be useful to read only those values without rereading the unprocessed data, which can take significant space in memory. For this example, read selected variables that include the new variable, gsMean, but do not include the unprocessed data, gs.

```
reset(fensemble)
fensemble.SelectedVariables = ["label";"load";"gsMean"];
data1 = read(fensemble)
```

data2 = read(fensemble)

data2=1×3 table label	load	gsMean
"Foulty"		0 22027
"Faulty"	50	-0.22937

rmpath(fullfile(matlabroot,'examples','predmaint','main')) % Reset path

Input Arguments

ensemble — Ensemble datastore

simulationEnsembleDatastore object | fileEnsembleDatastore object

Ensemble datastore to add data variables to, specified as a:

- simulationEnsembleDatastore object
- fileEnsembleDatastore object

writeToLastMemberRead writes the data to the last-read member of the specified ensemble, identified by the LastMemberRead property of the ensemble. The last-read ensemble member is the member most recently accessed using the read command. (See "Data Ensembles for Condition Monitoring and Predictive Maintenance".)

data — New data

table

New data to write to the current ensemble member, specified as a table. For example, suppose that you have calculated two values that you want to add to the current member: a vector stored as the MATLAB workspace variable Afilt, and a scalar stored as Amean. Use the following command to construct data.

```
data = table(Afilt,Amean,'VariableNames',{'Afilt','Amean'});
```

The number of rows in the table must match the ReadSize property of ensemble. By default, ReadSize = 1, and you write a single table row to a single ensemble member. When you configure

ensemble to read multiple members at once, you must write to the same number of members. For instance, if ReadSize = 3, then data is a three-row table.

Limitations

• When you use a simulationEnsembleDatastore to manage data at a remote location, such as cloud storage using Amazon S3[™] (Simple Storage Service), Windows Azure[®] Blob Storage, and Hadoop[®] Distributed File System (HDFS[™]), you cannot use writeToLastMemberRead to add data to the ensemble datastore.

Version History

Introduced in R2018a

See Also

simulationEnsembleDatastore | fileEnsembleDatastore | read

Topics

"Data Ensembles for Condition Monitoring and Predictive Maintenance"

Objects

covariateSurvivalModel

Proportional hazard survival model for estimating remaining useful life

Description

Use covariateSurvivalModel to estimate the remaining useful life (RUL) of a component using a proportional hazard survival model. This model describes the survival probability of a test component using historical information about the life span of components and associated covariates. Covariates are environmental or explanatory variables, such as the component manufacturer or operating conditions. Covariate survival models are useful when the only data you have is the failure times and associated covariates for an ensemble of similar components, such as multiple machines manufactured to the same specifications. For more information on the survival model, see "Proportional Hazard Survival Model" on page 2-9.

To configure a covariateSurvivalModel object for a specific type of component, use fit, which estimates model coefficients using a collection of failure-time data and associated covariates. After you configure the parameters of your covariate survival model, you can then predict the remaining useful life of similar components using predictRUL. For a basic example illustrating RUL prediction, see "Update RUL Prediction as Data Arrives".

If you have only life span measurements and do not have covariate information, use a reliabilitySurvivalModel.

For general information on predicting remaining useful life, see "Models for Predicting Remaining Useful Life".

Creation

Syntax

```
mdl = covariateSurvivalModel
mdl = covariateSurvivalModel(initModel)
mdl = covariateSurvivalModel(____,Name,Value)
```

Description

mdl = covariateSurvivalModel creates a covariate survival model for estimating RUL and initializes the model with default settings.

mdl = covariateSurvivalModel(initModel) creates a covariate survival model and initializes
the model parameters using an existing covariateSurvivalModel object initModel.

mdl = covariateSurvivalModel(_____, Name, Value) specifies user-settable model properties using name-value pairs. For example, covariateSurvivalModel('LifeTimeUnit', "days") creates a covariate survival model with that uses days as a lifetime unit. You can specify multiple name-value pairs. Enclose each property name in quotes.

Input Arguments

initModel — Covariate survival model

covariateSurvivalModel object

Covariate survival model, specified as a covariateSurvivalModel object.

Properties

BaselineCumulativeHazard — Baseline hazard rate function

two-column array

This property is read-only.

Baseline hazard rate of the survival model, specified as a two-column array and estimated by the fit function. The second column contains the baseline survival functions values, and the first column contains the corresponding lifetime values.

For more information on the survival model, see "Proportional Hazard Survival Model" on page 2-9.

EncodingMethod — Encoding method

"dummy" (default) | "binary"

Encoding method for the categorical features in EncodedVariables, specified as one of the following:

- "dummy" For a categorical feature with N categories, encode the variable using (N 1) bits.
- "binary" Binary encoding

You can specify EncodingMethod:

- Using a name-value pair when you create the model
- Using dot notation after model creation

Standardize — Flag for standardizing covariate features

false (default) | true

Flag for standardizing covariate features when calculating Cox regression parameters, specified as a logical value. When Standardize is true, numeric covariate variables are standardized such that covariate X becomes (X-mean(X))/std(X).

Standardization does not affect encoded categorical variables.

You can specify Standardize:

- Using a name-value pair when you create the model
- Using dot notation after model creation

Ties — Method for handling tied failure times

"breslow" (default) | "efron"

Method for handling tied failure times, specified as either "breslow" or "efron". For more information on these methods, see "Cox Proportional Hazards Model".

You can specify Ties:

- Using a name-value pair when you create the model
- Using dot notation after model creation

Options — Numerical and display settings

structure

Numerical and display settings for Cox regression, specified as a structure created using statset('coxphfit'). You can modify the options in the structure using dot notation.

You can specify **Options**:

- Using a name-value pair when you create the model
- Using dot notation after model creation

ParameterValues — Covariate multiplying coefficients

vector

This property is read-only.

Covariate multiplying coefficients of the survival model, specified as a scalar and estimated by the fit function. For more information on the survival model, see "Proportional Hazard Survival Model" on page 2-9.

ParameterCovariance — Covariance of covariate multiplying coefficients

array

This property is read-only.

Covariance of the covariate multiplying coefficients, specified as a positive array with size equal to the number of coefficients and estimated by the fit function.

ParameterNames — Covariate multiplying coefficient names

string array

This property is read-only.

Covariate multiplying coefficient names specified as a string array and assigned when the model is trained using the fit function.

Coefficients corresponding to numeric covariates have the same name as the corresponding data variable in DataVariables. For encoded variables, the coefficient names contain the name of the corresponding encoded variable from EncodedVariables and a representation of the encoded bit order.

CensorVariable — Censor variable

"" (default) | string

Censor variable, specified as a string that contains a valid MATLAB variable name. The censor variable is a binary variable that indicates which life-time measurements in data are not end-of-life values.

CensorVariable must not match any of the strings in DataVariables or LifeTimeVariable.

You can specify CensorVariable:

- Using a name-value pair when you create the model
- As an argument when you call the fit function
- Using dot notation after model creation

LifeTimeVariable — Lifetime variable

"" (default) | string

Lifetime variable, specified as a string that contains a valid MATLAB variable name. For survival models, the lifetime variable contains the historical life span measurements of components.

You can specify LifeTimeVariable:

- Using a name-value pair when you create the model
- As an argument when you call the fit function
- Manually using dot notation

LifeTimeUnit — Lifetime variable units

"" (default) | string

Lifetime variable units, specified as a string.

The units of the lifetime variable do not need to be time-based. The life of the test component can be measured in terms of a usage variable, such as distance traveled (miles) or fuel consumed (gallons).

DataVariables — Covariate data variable

"" (default) | string | string array

Covariate data variables, specified as a string or string array. The strings in DataVariables must be valid MATLAB variable names. Covariates are also called environmental or explanatory variables.

You can specify DataVariables:

- Using a name-value pair when you create the model
- As an argument when you call the fit function
- Using dot notation after model creation

EncodedVariables — Encoded covariate variables

"" (default) | string | string array

Encoded covariate variables, specified as a string or string array. The strings in EncodedVariables must be valid MATLAB variable names. Encoded variables are usually nonnumeric categorical features that fit converts to numeric vectors before fitting. You can also designate logical or numeric values that take values from a small set to be encoded.

To specify the method of encoding, use EncodingMethod.

You can specify EncodedVariables:

- Using a name-value pair when you create the model
- As an argument when you call the fit function

• Using dot notation after model creation

The strings in EncodedVariables must be a subset of the strings in DataVariables.

UserData — Additional model information

[] (default) | any data type or format

Additional model information for bookkeeping purposes, specified as any data type or format. The model does not use this information.

You can specify UserData:

- Using a name-value pair when you create the model
- Using dot notation after model creation

Object Functions

predictRULEstimate remaining useful life for a test componentfitEstimate parameters of remaining useful life model using historical dataplotPlot survival function for covariate survival remaining useful life model

Examples

Train Covariate Survival Model

Load training data.

```
load('covariateData.mat')
```

This data contains battery discharge times and related covariate information. The covariate variables are:

- Temperature
- Load
- Manufacturer

The manufacturer information is a categorical variable that must be encoded.

Create a covariate survival model.

```
mdl = covariateSurvivalModel;
```

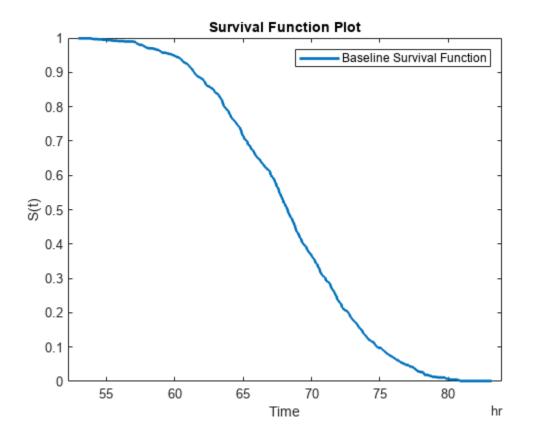
Train the survival model using the training data, specifying the life time variable, data variables, and encoded variable. There is no censor variable for this training data.

fit(mdl,covariateData,"DischargeTime",["Temperature","Load","Manufacturer"],[],"Manufacturer")

Successful convergence: Norm of gradient less than OPTIONS.TolFun

Plot the baseline survival function for the model.

plot(mdl)



Predict RUL Using Covariate Survival Model

Load training data.

```
load('covariateData.mat')
```

This data contains battery discharge times and related covariate information. The covariate variables are:

- Temperature
- Load
- Manufacturer

The manufacturer information is a categorical variable that must be encoded.

Create a covariate survival model, and train it using the training data.

```
mdl = covariateSurvivalModel('LifeTimeVariable',"DischargeTime",'LifeTimeUnit',"hours",...
'DataVariables',["Temperature","Load","Manufacturer"],'EncodedVariables',"Manufacturer");
fit(mdl,covariateData)
```

Successful convergence: Norm of gradient less than OPTIONS.TolFun

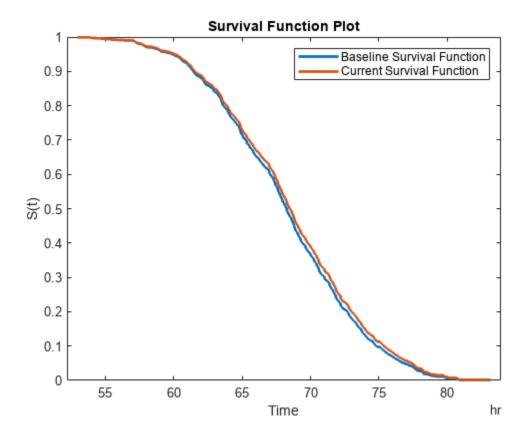
Suppose you have a battery pack manufactured by maker B that has run for 30 hours. Create a test data table that contains the usage time, DischargeTime, and the measured ambient temperature, TestAmbientTemperature, and current drawn, TestBatteryLoad.

```
TestBatteryLoad = 25;
TestAmbientTemperature = 60;
DischargeTime = hours(30);
TestData = timetable(TestAmbientTemperature,TestBatteryLoad,"B",'RowTimes',hours(30));
TestData.Properties.VariableNames = {'Temperature','Load','Manufacturer'};
TestData.Properties.DimensionNames{1} = 'DischargeTime';
```

```
Predict the RUL for the battery.
```

Plot the survival function for the covariate data of the battery.

plot(mdl,TestData)



Algorithms

Proportional Hazard Survival Model

The covariateSurvivalModel object implements the following proportional hazard survival model:

$$h(X,t) = h_0(t)e^{b^T X}$$

where:

- X is a vector covariate values.
- *b* is a vector of covariate multiplying coefficients. These coefficients correspond to the ParameterValues property of the model.
- *h*₀(*t*) is the baseline hazard rate function, which corresponds to the BaselineCumulativeHazard property of the model.
- h(X,t) is the hazard rate at time t for X.

To find the parameters of this model, the fit function uses the coxphfit function.

For more information on proportional hazard models, see "Cox Proportional Hazards Model".

Version History

Introduced in R2018a

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB[®] Coder[™].

Usage notes and limitations:

- The predictRUL command supports code generation with MATLAB Coder for this RUL model type. Before generating code that uses this model, you must save the model using saveRULModelForCoder. For an example, see "Generate Code for Predicting Remaining Useful Life".
- For a covariateSurvivalModel, you cannot generate code for predictRUL using covariate data specified as string or character-vector values in table or timetable form. Instead, convert the string or character-vector data to a different data type, or delete the data from the table.
- In addition to the read-only properties, you cannot change the following properties of survival models at run time:
 - LifeTimeVariable
 - LifeTimeUnit
 - DataVariables
 - CensorVariable
 - EncodedVariables (covariateSurvivalModel only)

- EncodingMethod (covariateSurvivalModel only)
- See predictRUL for additional limitations on code generation.

See Also

Functions

coxphfit|reliabilitySurvivalModel|fit|predictRUL

Topics

"Update RUL Prediction as Data Arrives" "RUL Estimation Using RUL Estimator Models" "Cox Proportional Hazards Model"

exponentialDegradationModel

Exponential degradation model for estimating remaining useful life

Description

Use exponentialDegradationModel to model an exponential degradation process for estimating the remaining useful life (RUL) of a component. Degradation models estimate the RUL by predicting when a monitored signal will cross a predefined threshold. Exponential degradation models are useful when the component experiences cumulative degradation. For more information on the degradation model, see "Exponential Degradation Model" on page 2-19.

To configure an exponentialDegradationModel object for a specific type of component, you can:

- Estimate the model parameters using historical data regarding the health of an ensemble of similar components, such as multiple machines manufactured to the same specifications. To do so, use fit.
- Specify the model parameters when you create the model based on your knowledge of the component degradation process.

Once you configure the parameters of your degradation model, you can then predict the remaining useful life of similar components using predictRUL. For a basic example illustrating RUL prediction with a degradation model, see "Update RUL Prediction as Data Arrives".

For general information on predicting remaining useful life, see "Models for Predicting Remaining Useful Life".

Creation

Syntax

```
mdl = exponentialDegradationModel
mdl = exponentialDegradationModel(Name,Value)
```

Description

mdl = exponentialDegradationModel creates an exponential degradation model for estimating
RUL and initializes the model with default settings.

mdl = exponentialDegradationModel(Name,Value) specifies user-settable model properties using name-value pairs. For example, exponentialDegradationModel('NoiseVariance',0.5) creates an exponential degradation model with a model noise variance of 0.5. You can specify multiple name-value pairs. Enclose each property name in quotes.

Properties

Theta — Current mean value of the θ parameter scalar

This property is read-only.

Current mean value of the θ parameter in the degradation model, specified as a scalar. For more information on the degradation model, see "Exponential Degradation Model" on page 2-19.

You can specify Theta using a name-value pair argument when you:

- Create the model.
- Reset the model using the restart function.

Otherwise, the value of Theta changes when you use the update function.

ThetaVariance — Current variance of the θ parameter

nonnegative scalar

This property is read-only.

Current variance of the θ parameter in the degradation model, specified as a nonnegative scalar. For more information on the degradation model, see "Exponential Degradation Model" on page 2-19.

You can specify ThetaVariance using a name-value pair argument when you:

- Create the model.
- Reset the model using the restart function.

Otherwise, the value of ThetaVariance changes when you use the update function.

Beta — Current mean value of the β parameter

scalar

This property is read-only.

Current mean value of the β parameter in the degradation model, specified as a scalar. For more information on the degradation model, see "Exponential Degradation Model" on page 2-19.

You can specify **Beta** using a name-value pair argument when you:

- Create the model.
- Reset the model using the restart function.

Otherwise, the value of Beta changes when you use the update function.

BetaVariance — Current variance of the β parameter

nonnegative scalar

This property is read-only.

Current variance of the β parameter in the degradation model, specified as a nonnegative scalar. For more information on the degradation model, see "Exponential Degradation Model" on page 2-19.

You can specify **BetaVariance** using a name-value pair argument when you:

- Create the model.
- Reset the model using the restart function.

Otherwise, the value of BetaVariance changes when you use the update function.

Rho — Current correlation between θ and β

0 (default) | scalar value in the range [-1,1]

This property is read-only.

Current correlation between θ and β , specified as a scalar value in the range [-1,1]. For more information on the degradation model, see "Exponential Degradation Model" on page 2-19.

You can specify Rho using a name-value pair argument when you:

- Create the model.
- Reset the model using the restart function.

Otherwise, the value of Rho changes when you use the update function.

Phi — Current intercept value

scalar

Current intercept value ϕ in the degradation model, specified as a scalar. For more information on the degradation model, see "Exponential Degradation Model" on page 2-19.

You can specify Phi using a name-value pair argument when you create the model. Otherwise, the value of Phi changes when you estimate the model prior using the fit function.

Prior — Prior information about model parameters

structure

Prior information about model parameters, specified as a structure with the following fields:

- Theta Mean value of θ
- ThetaVariance Variance of θ
- Beta Mean value of β
- BetaVariance Variance of β
- Rho Correlation between θ and β .

You can specify the fields of Prior:

- When you create the model. When you specify Theta, ThetaVariance, Beta, BetaVariance, or Rho at model creation using name-value pairs, the corresponding field of Prior is also set.
- Using the fit function. In this case, the prior values are derived from the data used to fit the model.
- Using the restart function. In this case, the current values of Theta, ThetaVariance, Beta, BetaVariance, and Rho are copied to the corresponding fields of Prior.
- Using dot notation after model creation.

For more information on the degradation model, see "Exponential Degradation Model" on page 2-19.

NoiseVariance — Variance of additive noise

1 (default) | nonnegative scalar

Variance of additive noise ε in the degradation model, specified as a nonnegative scalar. For more information on the degradation model, see "Exponential Degradation Model" on page 2-19.

You can specify NoiseVariance:

- Using a name-value pair when you create the model
- Using a name-value pair with the restart function
- Using dot notation after model creation

SlopeDetectionLevel — Slope detection level

0.05 (default) | scalar value in the range [0,1] | []

Slope detection level for determining the start of the degradation process, specified as a scalar in the range [0,1]. This value corresponds to the alpha value in a t-test of slope significance.

To disable the slope detection test, set SlopeDetectionLevel to [].

You can specify SlopeDetectionLevel:

- Using a name-value pair when you create the model
- Using a name-value pair with the restart function
- Using dot notation after model creation

SlopeDetectionInstant — Slope detection time

[] (default) | scalar

This property is read-only.

Slope detection time, which is the instant when a significant slope is detected, specified as a scalar. The update function sets this value when SlopeDetectionLevel is not empty.

CurrentMeasurement — Latest degradation feature value

scalar

This property is read-only.

Latest degradation feature value supplied to the update function, specified as a scalar.

InitialLifeTimeValue — Initial lifetime variable value

scalar | duration object

This property is read-only.

Initial lifetime variable value when the update function is first called on the model, specified as a scalar.

When the model detects a slope, the InitialLifeTime value is changed to match the SlopeDetectionInstant value.

CurrentLifeTimeValue — Current lifetime variable value

scalar | duration object

This property is read-only.

Latest lifetime variable value supplied to the update function, specified as a scalar.

LifeTimeVariable — Lifetime variable

"" (default) | string

Lifetime variable, specified as a string that contains a valid MATLAB variable name or "".

When you train the model using the fit function, if your training data is a:

- table, then LifeTimeVariable must match one of the variable names in the table
- timetable, then LifeTimeVariable one of the variable names in the table or the dimension name of the time variable, data.Properties.DimensionNames{1}

You can specify LifeTimeVariable:

- Using a name-value pair when you create the model
- As an argument when you call the fit function
- Using dot notation after model creation

LifeTimeUnit — Lifetime variable units

"" (default) | string

Lifetime variable units, specified as a string.

The units of the lifetime variable do not need to be time-based. The life of the test component can be measured in terms of a usage variable, such as distance traveled (miles) or fuel consumed (gallons).

DataVariables — Degradation variable name

"" (default) | string

Degradation variable name, specified as a string that contains a valid MATLAB variable name. Degradation models have only one data variable.

You can specify DataVariables:

- Using a name-value pair when you create the model
- As an argument when you call the fit function
- Using dot notation after model creation

UseParallel — Flag for using parallel computing

false (default) | true

Flag for using parallel computing when fitting prior values from data, specified as either true or false.

You can specify UseParallel:

- Using a name-value pair when you create the model
- Using a name-value pair with the restart function
- Using dot notation after model creation

UserData — Additional model information

[] (default) | any data type or format

Additional model information for bookkeeping purposes, specified as any data type or format. The model does not use this information.

You can specify UserData:

- Using a name-value pair when you create the model
- Using dot notation after model creation

Object Functions

fitEstimate parameters of remaining useful life model using historical datapredictRULEstimate remaining useful life for a test componentupdateUpdate posterior parameter distribution of degradation remaining useful life modelrestartReset remaining useful life degradation model

Examples

Train Exponential Degradation Model

Load training data.

```
load('expTrainVectors.mat')
```

The training data is a cell array of column vectors. Each column vector is a degradation feature profile for a component.

Create an exponential degradation model with default settings.

mdl = exponentialDegradationModel;

Train the degradation model using the training data.

```
fit(mdl,expTrainVectors)
```

Create Exponential Degradation Model with Known Priors

Create an exponential degradation model, and configure it with a known prior distribution.

```
mdl = exponentialDegradationModel('Theta',0.5,'ThetaVariance',0.003,...
'Beta',0.3,'BetaVariance',0.002,...
'Rho',0.1);
```

The specified prior distribution parameters are stored in the Prior property of the model.

```
mdl.Prior
```

```
ans = struct with fields:

Theta: 0.5000

ThetaVariance: 0.0030

Beta: 0.3000

BetaVariance: 0.0020

Rho: 0.1000
```

The current posterior distribution of the model is also set to match the specified prior distribution. For example, check the posterior value of the correlation parameter.

mdl.Rho

ans = 0.1000

Train Exponential Degradation Model Using Tabular Data

Load training data.

load('expTrainTables.mat')

The training data is a cell array of tables. Each table is a degradation feature profile for a component. Each profile consists of life time measurements in the "Time" variable and corresponding degradation feature measurements in the "Condition" variable.

Create a exponential degradation model with default settings.

mdl = exponentialDegradationModel;

Train the degradation model using the training data. Specify the names of the life time and data variables.

```
fit(mdl,expTrainTables,"Time","Condition")
```

Predict RUL Using Exponential Degradation Model

Load training data.

```
load('expTrainTables.mat')
```

The training data is a cell array of tables. Each table is a degradation feature profile for a component. Each profile consists of life time measurements in the "Hours" variable and corresponding degradation feature measurements in the "Condition" variable.

Create an exponential degradation model, specifying the life time variable units.

mdl = exponentialDegradationModel('LifeTimeUnit', "hours");

Train the degradation model using the training data. Specify the names of the life time and data variables.

fit(mdl,expTrainTables,"Time","Condition")

Load testing data, which is a run-to-failure degradation profile for a test component. The test data is a table with the same life time and data variables as the training data.

load('expTestData.mat')

Based on knowledge of the degradation feature limits, define a threshold condition indicator value that indicates the end-of-life of a component.

threshold = 500;

Assume that you measure the component condition indicator every hour for 150 hours. Update the trained degradation model with each measurement. Then, predict the remaining useful life of the

component at 150 hours. The RUL is the forecasted time at which the degradation feature will pass the specified threshold.

```
for t = 1:150
update(mdl,expTestData(t,:))
end
estRUL = predictRUL(mdl,threshold)
estRUL = duration
136.45 hr
```

The estimated RUL is around 137 hours, which indicates a total predicted life span of 287 hours.

Update Exponential Degradation Model and Predict RUL

Load observation data.

```
load('expTestData.mat')
```

For this example, assume that the training data is not historical data, but rather real-time observations of the component condition.

Based on knowledge of the degradation feature limits, define a threshold condition indicator value that indicates the end-of-life of a component.

threshold = 500;

221.38 hr

Create an exponential degradation model arbitrary prior distribution data and a specified noise variance. Also, specify the life time and data variable names for the observation data.

Observe the component condition for 100 hours, updating the degradation model after each observation.

```
for i=1:100
    update(mdl,expTestData(i,:));
end
```

After 100 hours, predict the RUL of the component using the current life time value stored in the model. Also, obtain the confidence interval associated with the estimated RUL.

```
estRUL = predictRUL(mdl,threshold)
estRUL = duration
```

The estimated RUL is about 234 hours, which indicates a total predicted life span of 334 hours.

Algorithms

Exponential Degradation Model

The exponentialDegradationModel object implements the following continuous-time exponential degradation model [1]:

$$S(t) = \phi + \theta(t) e^{\left(\beta(t)t + \varepsilon(t) - \frac{\sigma^2}{2}\right)}$$

where:

- ϕ is the model intercept, which is constant. You can initialize ϕ as the lower or upper bound on the feasible region of the degradation variable using Phi. If the sign of θ is:
 - Positive, then ϕ is a lower bound.
 - Negative, then ϕ is an upper bound.
- $\theta(t)$ is a random variable modeled as a lognormal distribution with mean Theta and variance ThetaVariance.
- $\beta(t)$ is a random variable modeled as a Gaussian distribution with mean Beta and variance BetaVariance.
- $\varepsilon(t)$ is the model additive noise and is modeled as a normal distribution with zero mean and variance NoiseVariance.
- σ^2 is equal to NoiseVariance.

Version History

Introduced in R2018a

References

[1] Gebraeel, Nagi. "Sensory-Updated Residual Life Distributions for Components with Exponential Degradation Patterns." *IEEE Transactions on Automation Science and Engineering*. Vol. 3, Number 4, 2006, pp. 382–393.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB[®] Coder[™].

Usage notes and limitations:

- The predictRUL, update, and restart commands support code generation with MATLAB Coder for this RUL model type. Before generating code that uses this model, you must save the model using saveRULModelForCoder. For an example, see "Generate Code for Predicting Remaining Useful Life".
- In addition to the read-only properties, you cannot change the following properties of degradation models at run time:
 - LifeTimeVariable

- LifeTimeUnit
- DataVariables
- See predictRUL for additional limitations on code generation.

Automatic Parallel Support

Accelerate code by automatically running computation in parallel using Parallel Computing Toolbox™.

To evaluate these models in parallel, set the UseParallel property to true.

See Also

Functions

linearDegradationModel | fit | predictRUL | update

Topics

"Update RUL Prediction as Data Arrives" "RUL Estimation Using RUL Estimator Models"

fileEnsembleDatastore

Manage ensemble data in custom file format

Description

A fileEnsembleDatastore object is a datastore specialized for use in developing algorithms for condition monitoring and predictive maintenance using measured data.

An ensemble is a collection of member data stored in a collection of files. The fileEnsembleDatastore object specifies the data variables, independent variables, and condition variables in the ensemble. You provide functions that tell the fileEnsembleDatastore object how to read each type of variable from the collection of files. Therefore, you can use fileEnsembleDatastore to manage ensemble data stored in any file format or configuration of variables.

The data for a fileEnsembleDatastore object can be stored at any location supported by MATLAB datastores, including remote locations, such as cloud storage using Amazon S3 (Simple Storage Service), Windows Azure Blob Storage, and Hadoop Distributed File System (HDFS).

For a detailed example illustrating the use of a file ensemble datastore, see "File Ensemble Datastore with Measured Data". For general information about data ensembles in Predictive Maintenance Toolbox, see "Data Ensembles for Condition Monitoring and Predictive Maintenance".

Creation

Syntax

```
fensemble = fileEnsembleDatastore(location,extension)
fensemble = fileEnsembleDatastore(location,extension,Name,Value)
```

Description

fensemble = fileEnsembleDatastore(location, extension) creates a
fileEnsembleDatastore object that points to data at the file path specified by location and
having the specified file extension. Set properties of the object to specify the functions for reading
from and writing to the ensemble datastore.

fensemble = fileEnsembleDatastore(location,extension,Name,Value) specifies
additional properties on page 2-22 of the object using one or more name-value pair arguments. For
example, using 'ConditionVariables',["FaultCond";"ID"] specifies the condition variables
when you create the object.

Input Arguments

location — Files or folders

string | character vector | string array | cell array of character vectors

Files or folders from which to read ensemble data, specified as a string, character vector, string array, or cell array of character vectors. If the files are not in the current folder, then location must contain full or relative paths.

If you specify a folder, then fileEnsembleDatastore uses all files in that folder with the extension specified by extension. Alternatively, specify an explicit list of files to include. You can also use the wildcard character (*) when specifying location. This character indicates that all matching files or all files in the matching folders are included in the datastore.

The file path can be any location supported by MATLAB datastores, including an IRI path pointing to a remote location, such as cloud storage using Amazon S3 (Simple Storage Service), Windows Azure Blob Storage, and Hadoop Distributed File System (HDFS). For more information about working with remote data in MATLAB, see "Work with Remote Data".

Example: pwd + "\simResults"
Example: {'C:\dir\data\file1.xls', 'C:\dir\data\file2.xlsx'}
Example: "../dir/data/*.mat"

extension — File extension

string | character vector | string vector

File extension for files in the datastore, specified as a string or a character vector, such as ".mat" or '.csv'.

If the datastore contains files having more than one extension, specify them as a string vector, such as [".xls",".xlsx"]. The functions that you supply for the ReadFcn and WriteToMemberFcn properties must be able to interact with all specified file types.

Properties

ReadFcn — Function for reading all selected variables

[] (default) | function handle

Function for reading all selected variables from the ensemble, specified as a handle to a function you provide. You write a function that instructs the software how to read variables from a data file containing a member of your ensemble. The function has:

- Two inputs, a file name (string), and the names of signals (string vector) to load from the file
- One output, a table row with table variables for each independent variable

When you specify ReadFcn, the software uses this function to read all selected variables from the ensemble, regardless of whether they are named in DataVariables, IndependentVariables, or ConditionVariables.

For example, suppose that you write the following function, readVars, for reading variables from your files. This function creates a table containing the variables in a data file that match those in the input string vector, variables.

```
function data = readVars(filename,variables)
data = table();
mfile = matfile(filename); % Allows partial loading
for ct=1:numel(variables)
    val = mfile.(variables{ct});
```

```
if numel(val) > 1
     val = {val};
    end
    data.(variables{ct}) = val;
end
end
```

Save the function in a MATLAB file in the current folder or on the path. Then, if you create a fileEnsembleDatastore called fensemble, set ReadFcn as follows.

fensemble.ReadFcn = @readVars;

When you call read(fensemble), the software uses readVars to read all the variables in the SelectedVariables property of the ensemble datastore. You must set this property to read data from a fileEnsembleDatastore member. Otherwise, read generates an error.

WriteToMemberFcn — Function for adding data

[] (default) | function handle

Function for writing data to the last-read member of the ensemble, specified as a handle to a function you provide. You write a function that instructs the software how to write variables to a data file containing a member of your ensemble. The function has:

- Two inputs, a file name (string), and a data structure whose field names are the data variables to write, and whose values are the corresponding values
- No outputs

For example, suppose that you write the following function, writeNewData, for writing data to your files. This function writes an input data structure named data to the specified data file.

```
function writeNewData(filename,data)
save(filename, '-append', '-struct', 'data');
end
```

Store writeNewData in a MATLAB file in the current folder or on the path. Then, if you create a fileEnsembleDatastore called fensemble, set WriteToMemberFcn as follows:

fensemble.WriteToMemberFcn = @writeNewData;

When you call the writeToLastMemberRead command on fensemble, the software uses writeNewData to add the new data to the data file of the last-read ensemble member. You must set this property to add data to a fileEnsembleDatastore member. Otherwise, writeToLastMemberRead generates an error.

DataVariables — Data variables in the ensemble

[] (default) | string array

Data variables in the ensemble, specified as a string array. Data variables are the main content of the members of an ensemble. Data variables can include measured data or derived data for analysis and development of predictive maintenance algorithms. For example, your data variables might include measured or simulated vibration signals and derived values such as mean vibration value or peak vibration frequency. In practice, your data variables, independent variables, and condition variables are all distinct sets of variables.

You can also specify DataVariables using a cell array of character vectors, such as { 'Vibration'; 'Tacho'}, but the variable names are always stored as a string array,

["Vibration"; "Tacho"]. If you specify a matrix of variable names, the matrix is flattened to a column vector.

IndependentVariables — Independent variables in the ensemble

[] (default) | string array

Independent variables in the ensemble, specified as a string array. You typically use independent variables to order the members of an ensemble. Examples are timestamps, number of operating hours, or miles driven. Set this property to the names of such variables in your ensemble. In practice, your data variables, independent variables, and condition variables are all distinct sets of variables.

You can also specify IndependentVariables using a cell array of character vectors, such as {'Time'; 'Age'}, but the variable names are always stored as a string array, ["Time"; "Age"]. If you specify a matrix of variable names, the matrix is flattened to a column vector.

ConditionVariables — Condition variables in the ensemble

[] (default) | string array

Condition variables in the ensemble, specified as a string array. Use condition variables to label the members in a ensemble according to the fault condition or other operating condition under which the ensemble member was collected. In practice, your data variables, independent variables, and condition variables are all distinct sets of variables.

You can also specify ConditionVariables using a cell array of character vectors, such as {'GearFault'; 'Temperature'}, but the variable names are always stored as a string array, ["GearFault"; "Temperature"]. If you specify a matrix of variable names, the matrix is flattened to a column vector.

SelectedVariables — Variables to read

[] (default) | string array

Variables to read from the ensemble, specified as a string array. Use this property to specify which variables are extracted to the MATLAB workspace when you use the read command to read data from the current member ensemble. read returns a table row containing a table variable for each name specified in SelectedVariables. For example, suppose that you have an ensemble, fensemble, that contains six variables, and you want to read only two of them, Vibration and FaultState. Set the SelectedVariables property and call read:

```
fensemble.SelectedVariables = ["Vibration";"FaultState"];
data = read(fensemble)
```

SelectedVariables can be any combination of the variables in the DataVariables, ConditionVariables, and IndependentVariables properties. If SelectedVariables is empty, read generates an error.

You can specify SelectedVariables using a cell array of character vectors, such as {'Vibration'; 'Tacho'}, but the variable names are always stored as a string array, ["Vibration"; "Tacho"]. If you specify a matrix of variable names, the matrix is flattened to a column vector.

ReadSize — Number of members to read

1 (default) | positive integer

Number of members to read from the ensemble datastore at once, specified as a positive integer that is smaller than the total number of members in the ensemble. By default, the **read** command returns

a one-row table containing data from one ensemble member. To read data from multiple members in a single read operation, set this property to an integer value greater than one. For example, if ReadSize = 3, then read returns a three-row table where each row contains data from a different ensemble member. If fewer than ReadSize members are unread, then read returns a table with as many rows as there are remaining members.

The ensemble datastore property LastMemberRead contains the names of all files read during the most recent read operation. Thus, for instance, if ReadSize = 3, then a read operation sets LastMemberRead to a string vector containing three file names.

When you use writeToLastMemberRead, specify the data to write as a table with a number of rows equal to ReadSize. The writeToLastMemberRead command updates the members specified by LastMemberRead, writing one table row to each specified file.

Changing the ReadSize property also resets the ensemble to its unread state. For instance, suppose that you read some ensemble members one at a time (ReadSize = 1), and then change ReadSize to 3. The next read operation returns data from the first three ensemble members.

NumMembers — Number of members in ensemble

positive integer

This property is read-only.

Number of members in the ensemble, specified as a positive integer.

LastMemberRead — File name of last ensemble member read

"" (default) | string | string array

This property is read-only.

File name of last ensemble member read into the MATLAB workspace, specified as a string. When you use the read command to read data from an ensemble datastore, the software determines which ensemble member to read next, and reads data from the corresponding file. The LastMemberRead property contains the path to the most recently read file. When the ensemble datastore has not yet been read, or has been reset, LastMemberRead is an empty string.

When you call writeToLastMemberRead to add data back to the ensemble datastore, that function writes to the file specified in LastMemberRead.

By default, read reads data from one ensemble member at a time (the ReadSize property of the ensemble datastore is 1). When ReadSize > 1, LastMemberRead is a string array containing the paths to all files read in the most recent read operation.

Files — List of files in ensemble datastore

string vector

This property is read-only.

List of files in the ensemble datastore, specified as a column string vector of length NumMembers. Each entry contains the full path to a file in the datastore. The files are in the order in which the read command reads ensemble members.

Example: ["C:\Data\Data_01.csv"; "C:\Data\Data_02.csv"; "C:\Data\Data_03.csv"]

Object Functions

The read, writeToLastMemberRead, and subset functions are specialized for Predictive Maintenance Toolbox ensemble data. Other functions, such as reset and hasdata, are identical to those used with datastore objects in MATLAB. To transfer all the member data into a table or cell array with a single command, use readall. To extract specific ensemble members into a smaller or more specialized ensemble datastore, use subset. To partition an ensemble datastore, use the partition(ds,n,index) syntax of the partition function.

read	Read member data from an ensemble datastore	
writeToLastMemberRead	Write data to member of an ensemble datastore	
subset	Create new ensemble datastore from subset of existing ensemble	
	datastore	
reset	Reset datastore to initial state	
hasdata	Determine if data is available to read	
progress	Determine how much data has been read	
readall	Read all data in datastore	
numpartitions	Number of datastore partitions	
partition	Partition a datastore	
tall	Create tall array	
isPartitionable	Determine whether datastore is partitionable	
isShuffleable	Determine whether datastore is shuffleable	

Examples

Create and Configure File Ensemble Datastore

Create a file ensemble datastore for data stored in MATLAB® files, and configure it with functions that tell the software how to read from and write to the datastore.

For this example, you have two data files containing healthy operating data from a bearing system, baseline_01.mat and baseline_02.mat. You also have three data files containing faulty data from the same system, FaultData_01.mat, FaultData_02.mat, and FaultData_03.mat.

```
unzip fileEnsData.zip % extract compressed files
location = pwd;
extension = '.mat';
fensemble = fileEnsembleDatastore(location,extension);
```

Before you can interact with data in the ensemble, you must create functions that tell the software how to process the data files to read variables into the MATLAB workspace and to write data back to the files. Save these functions to a location on the file path. For this example, use the following supplied functions:

- readBearingData Extract requested variables from a structure, bearing, and other variables stored in the file. This function also parses the filename for the fault status of the data. The function returns a table row containing one table variable for each requested variable.
- writeBearingData Take a structure and write its variables to a data file as individual stored variables.

fensemble.ReadFcn = @readBearingData; fensemble.WriteToMemberFcn = @writeBearingData; Finally, set properties of the ensemble to identify data variables, condition variables, and selected variables for reading. For this example, the variables in the data file are gs, sr, load, and rate. Suppose that you only need to read the fault label, gs, and sr. Set these variables as the selected variables.

```
fensemble.DataVariables = ["gs";"sr";"load";"rate"];
fensemble.ConditionVariables = ["label"];
fensemble.SelectedVariables = ["label";"gs";"sr"];
```

Examine the ensemble. The functions and the variable names are assigned to the appropriate properties.

fensemble

These functions that you assigned tell the read and writeToLastMemberRead commands how to interact with the data files that make up the ensemble. For example, when you call the read command, it uses readBearingData to read all the variables in fensemble.SelectedVariables. For a more detailed example, see "File Ensemble Datastore with Measured Data".

Read from and Write to a File Ensemble Datastore

Create a file ensemble datastore for data stored in MATLAB files, and configure it with functions that tell the software how to read from and write to the datastore. (For more details about configuring file ensemble datastores, see "File Ensemble Datastore with Measured Data".)

```
% Create ensemble datastore that points to datafiles in current folder
unzip fileEnsData.zip % extract compressed files
location = pwd;
extension = '.mat';
fensemble = fileEnsembleDatastore(location,extension);
% Specify data and condition variables
fensemble.DataVariables = ["gs";"sr";"load";"rate"];
fensemble.ConditionVariables = "label";
% Configure with functions for reading and writing variable data
addpath(fullfile(matlabroot,'examples','predmaint','main')) % Make sure functions are on path
fensemble.ReadFcn = @readBearingData;
fensemble.WriteToMemberFcn = @writeBearingData;
```

The functions tell the read and writeToLastMemberRead commands how to interact with the data files that make up the ensemble. Thus, when you call the read command, it uses readBearingData

to read all the variables in fensemble.SelectedVariables. For this example, readBearingData extracts requested variables from a structure, bearing, and other variables stored in the file. It also parses the filename for the fault status of the data.

Specify variables to read, and read them from the first member of the ensemble.

```
fensemble.SelectedVariables = ["gs";"load";"label"];
data = read(fensemble)
```

data=1×3 table
 label gs load

 Faulty" {5000×1 double} 0

You can now process the data from the member as needed. For this example, compute the average value of the signal stored in the variable gs. Extract the data from the table returned by read.

```
gsdata = data.gs{1};
gsmean = mean(gsdata);
```

You can write the mean value gsmean back to the data file as a new variable. To do so, first expand the list of data variables in the ensemble to include a variable for the new value. Call the new variable gsMean.

```
fensemble.DataVariables = [fensemble.DataVariables;"gsMean"]
```

Next, write the derived mean value to the file corresponding to the last-read ensemble member. (See "Data Ensembles for Condition Monitoring and Predictive Maintenance".) When you call writeToLastMemberRead, it converts the data to a structure and calls fensemble.WriteToMemberFcn to write the data to the file.

writeToLastMemberRead(fensemble, 'gsMean',gsmean);

Calling **read** again advances the last-read-member indicator to the next file in the ensemble and reads the data from that file.

```
data = read(fensemble)
data=1×3 table
    label gs load
```

"Faulty" {5000x1 double} 50

You can confirm that this data is from a different member by examining the load variable in the table. Here, its value is 50, while in the previously read member, it was 0.

You can repeat the processing steps to compute and append the mean for this ensemble member. In practice, it is more useful to automate the process of reading, processing, and writing data. To do so, reset the ensemble to a state in which no data has been read. Then loop through the ensemble and perform the read, process, and write steps for each member.

```
reset(fensemble)
while hasdata(fensemble)
    data = read(fensemble);
    gsdata = data.gs{1};
    gsmean = mean(gsdata);
    writeToLastMemberRead(fensemble,'gsMean',gsmean);
end
```

The hasdata command returns false when every member of the ensemble has been read. Now, each data file in the ensemble includes the gsMean variable derived from the data gs in that file. You can use techniques like this loop to extract and process data from your ensemble files as you develop a predictive-maintenance algorithm. For an example illustrating in more detail the use of a file ensemble datastore in the algorithm-development process, see "Rolling Element Bearing Fault Diagnosis". The example also shows how to use Parallel Computing Toolbox[™] to speed up the processing of large data ensembles.

To confirm that the derived variable is present in the file ensemble datastore, read it from the first and second ensemble members. To do so, reset the ensemble again, and add the new variable to the selected variables. In practice, after you have computed derived values, it can be useful to read only those values without rereading the unprocessed data, which can take significant space in memory. For this example, read selected variables that include the new variable, gsMean, but do not include the unprocessed data, gs.

"Faulty"	0	-0.22648

```
data2 = read(fensemble)
```

rmpath(fullfile(matlabroot, 'examples', 'predmaint', 'main')) % Reset path

Version History

Introduced in R2018a

DataVariablesFcn, IndependentVariablesFcn, and ConditionVariablesFcn properties will be removed

Not recommended starting in R2018b

The DataVariablesFcn, IndependentVariablesFcn, and ConditionVariablesFcn properties will be removed in a future release. Use the ReadFcn property instead.

The ReadFcn property, introduced in R2018b, lets you specify one function to read all variable types from your ensemble datastore. Formerly, you had to designate functions separately for data variables, independent variables, and condition variables. An advantage of using ReadFcn is that the read operation needs to access each member file only once to read all the variables. With separate functions for each variable type, read opens the file up to three times to read all variable types. Thus, designating a single ReadFcn is a more efficient way to access the datastore.

Update Code

To update your code to use the new property:

- 1 Rewrite your fileEnsembleDatastore read functions into one new function that reads variables of all types. (See "Create and Configure File Ensemble Datastore" on page 2-26 for an example of such a function.)
- 2 Set DataVariablesFcn, IndependentVariablesFcn, and ConditionVariablesFcn to [] to clear them.
- **3** Set ReadFcn to the new function.

See Also

generateSimulationEnsemble | simulationEnsembleDatastore

Topics

"Data Ensembles for Condition Monitoring and Predictive Maintenance"

"File Ensemble Datastore with Measured Data"

"File Ensemble Datastore Using Data in Text Files"

hashSimilarityModel

Hashed-feature similarity model for estimating remaining useful life

Description

Use hashSimilarityModel to estimate the remaining useful life (RUL) of a component using a hashed-feature similarity model. This model is useful when you have run-to-failure degradation path histories for an ensemble of similar components, such as multiple machines manufactured to the same specifications, and the data set is large. The hashed-feature similarity model transforms the historical degradation path data for each ensemble member into a series of *hashed-features*, such as the mean, power, minimum, or maximum values for the data. You can then compute the hashed features of a test component and compare them to the hashed features of the ensemble data members.

To configure a hashSimilarityModel object, use fit, which computes and stores the hashed feature values of the ensemble data members. Once you configure the parameters of your similarity model, you can then predict the remaining useful life of similar components using predictRUL. For similarity models, the RUL of the test component is estimated as the median statistic of the lifetime span of the most similar components minus the current lifetime value of the test component. For a basic example illustrating RUL prediction, see "Update RUL Prediction as Data Arrives".

For general information on predicting remaining useful life, see "Models for Predicting Remaining Useful Life".

Creation

Syntax

```
mdl = hashSimilarityModel
mdl = hashSimilarityModel(initModel)
mdl = hashSimilarityModel(____,Name,Value)
```

Description

mdl = hashSimilarityModel creates a hashed-feature similarity model for estimating RUL and initializes the model with default settings.

mdl = hashSimilarityModel(initModel) creates a hashed-feature similarity model and initializes the model parameters using an existing hashSimilarityModel object initModel.

mdl = hashSimilarityModel(_____,Name,Value) specifies user-settable model properties using name-value pairs. For example, hashSimilarityModel('LifeTimeUnit', "days") creates a hashed-feature similarity model with that uses days as a lifetime unit. You can specify multiple namevalue pairs. Enclose each property name in quotes.

Input Arguments

initModel — Hashed-feature similarity model

hashSimilarityModel object

Hashed-feature similarity model, specified as a hashSimilarityModel object.

Properties

HashTable — Hashed feature values

N-by-*M* array

This property is read-only.

Hashed feature values generated by the fit function, specified as *N*-by-*M* array, where *M* is the number of ensemble members and *N* is the number of hashed features. HashTable(i,j) contains the hashed feature value of jth feature computed for the ith data member.

To specify the method for computing the hashed features, use the Method property of the model.

RegimeSplit — Breakpoints for splitting historical data into multiple regimes

row vector of doubles (default) | [] | row vector of duration objects | row vector of datetime objects

Breakpoints for splitting historical data into multiple regimes, specified as a row vector of double values, duration objects, or datetime objects. The row vector of breakpoints must:

- Be in increasing order
- Have units and a format that is compatible with the training data used with the fit function

To use a single regime, specify RegimeSplit as [].

A separate hash table is generated for each regime. The RUL prediction is based on the similarity to the hashed features in the regime to which the test data belongs. If you change the value of RegimeSplit, then you must retrain your model using fit.

You can specify RegimeSplit:

- Using a name-value pair when you create the model
- Using dot notation after model creation

LifeSpan — Ensemble member life spans

double vector (default) | vector of duration objects

This property is read-only.

Ensemble member life spans, specified as a double vector or duration object vector and computed from the ensemble member degradation profiles by the fit function.

NumNearestNeighbors — Number of nearest neighbors for RUL estimation

Inf (default) | finite positive integer

Number of nearest neighbors for RUL estimation, specified as Inf or a finite positive integer. If NumNearestNeighbors is Inf, then predictRUL uses all the ensemble members during estimation.

You can specify NumNearestNeighbors:

- Using a name-value pair when you create the model
- Using dot notation after model creation

Method — Hashed feature computation method

"minmaxstd" (default) | function handle

Hashed feature computation method, specified as one of the following:

- "minmaxstd" Extract the minimum, maximum, and standard deviation of the data. This option
 omits observations that contain NaN. When you use this method, HashTable is M-by-3, where M
 is the number of ensemble members.
- Function handle Use a custom function that takes degradation data as a column vector, table, or timetable, and returns a row vector of features. For example:

mdl.Method = @(x) [mean(x),std(x),kurtosis(x),median(x)]

You can specify Method:

- Using a name-value pair when you create the model
- Using dot notation after model creation

Distance — **Distance** computation method

"euclidian" (default) | "absolute" | function handle

Distance computation method, specified as one of the following:

- "euclidian" Use the 2-norm of the difference between hash vectors.
- "absolute" Use the 1-norm of the difference between hash vectors.
- Function handle Use a custom function of the form:

```
D = distanceFunction(xTest,xEnsemble)
```

Here,

- **xTest** is a row vector of length N that contains test component hashed features, where N is the number of hashed features.
- xEnsemble is an *M*-by-*N* array of ensemble component hashed features, where *M* is the number of ensemble components in the fitted model. xEnsemble(i,:) contains the hashed features for the ith ensemble member.
- D is a column vector of length M, where D(i) is the distance between the test feature vector and the feature vector of the ith ensemble member.

For an example of using a custom distance function, see "Specify Custom Distance Function for Hash Similarity Model" on page 2-37.

You can specify Distance:

- Using a name-value pair when you create the model
- Using dot notation after model creation

IncludeTies — Flag to include ties

true (default) | false

Flag to include ties, specified as true or false. When IncludeTies is true, the model includes all neighbors whose distance to the test component data is less than the *K*th smallest distance, where *K* is equal to NumNearestNeigbors.

You can specify IncludeTies:

- Using a name-value pair when you create the model
- Using dot notation after model creation

Standardize — Flag for standardizing feature data

false (default) | true

Flag for standardizing feature data before generating hashed features, specified as true or false. When Standardize is true, the feature data is standardized such that feature X becomes (X-mean(X))/std(X).

You can specify Standardize:

- Using a name-value pair when you create the model
- Using dot notation after model creation

LifeTimeVariable — Lifetime variable

"" (default) | string

Lifetime variable, specified as a string that contains a valid MATLAB variable name or "".

When you train the model using the fit function, if your training data is a:

- table, then LifeTimeVariable must match one of the variable names in the table
- timetable, then LifeTimeVariable one of the variable names in the table or the dimension name of the time variable, data.Properties.DimensionNames{1}

You can specify LifeTimeVariable:

- Using a name-value pair when you create the model
- As an argument when you call the fit function
- Using dot notation after model creation

LifeTimeUnit — Lifetime variable units

"" (default) | string

Lifetime variable units, specified as a string.

The units of the lifetime variable do not need to be time-based. The life of the test component can be measured in terms of a usage variable, such as distance traveled (miles) or fuel consumed (gallons).

DataVariables — Degradation variable names

"" (default) | string | string array

Degradation variable names, specified as a string or string array. The strings in DataVariables must be valid MATLAB variable name.

You can specify DataVariables:

- Using a name-value pair when you create the model
- As an argument when you call the fit function
- Using dot notation after model creation

UseParallel — Flag for using parallel computing

false (default) | true

Flag for using parallel computing for hash table generation by the fit function, specified as either true or false.

You can specify UseParallel:

- Using a name-value pair when you create the model
- · Using dot notation after model creation

UserData — Additional model information

[] (default) | any data type or format

Additional model information for bookkeeping purposes, specified as any data type or format. The model does not use this information.

You can specify UserData:

- Using a name-value pair when you create the model
- Using dot notation after model creation

Object Functions

predictRULEstimate remaining useful life for a test componentfitEstimate parameters of remaining useful life model using historical datacompareCompare test data to historical data ensemble for similarity models

Examples

Train Hash Similarity Model

Load training data.

load('hashTrainVectors.mat')

The training data is a cell array of column vectors. Each column vector is a degradation feature profile for a component.

Create a hash similarity model with default settings. By default, the hashed features used by the model are the signal maximum, minimum, and standard deviation values.

mdl = hashSimilarityModel;

Train the similarity model using the training data.

```
fit(mdl,hashTrainVectors)
```

Train Hash Similarity Model Using Tabular Data

Load training data.

load('hashTrainTables.mat')

The training data is a cell array of tables. Each table is a degradation feature profile for a component. Each profile consists of life time measurements in the "Time" variable and corresponding degradation feature measurements in the "Condition" variable.

Create a hash similarity model that uses the following values as hashed features:

```
mdl = hashSimilarityModel('Method',@(x) [mean(x),std(x),kurtosis(x),median(x)]);
```

Train the similarity model using the training data. Specify the names of the life time and data variables.

```
fit(mdl,hashTrainTables,"Time","Condition")
```

Predict RUL Using Hash Similarity Model

Load training data.

```
load('hashTrainTables.mat')
```

The training data is a cell array of tables. Each table is a degradation feature profile for a component. Each profile consists of life time measurements in the "Time" variable and corresponding degradation feature measurements in the "Condition" variable.

Create a hash similarity model that uses hours as a life time unit and the following values as hashed features:

- Mean
- Standard deviation
- Kurtosis
- Median

```
mdl = hashSimilarityModel('Method',@(x) [mean(x),std(x),kurtosis(x),median(x)],...
'LifeTimeUnit',"hours");
```

Train the similarity model using the training data. Specify the names of the life time and data variables.

```
fit(mdl,hashTrainTables,"Time","Condition")
```

Load testing data. The test data contains the degradation feature measurements for a test component up to the current life time.

```
load('hashTestData.mat')
```

Predict the RUL of the test component using the trained similarity model.

```
estRUL = predictRUL(mdl,hashTestData)
```

estRUL = *duration* 175.69 hr

The estimated RUL for the component is around 176 hours.

Specify Custom Distance Function for Hash Similarity Model

Load the training and test data.

```
load('hashTrainTables.mat')
load('hashTestData.mat')
```

Create a coordinate-weighted distance function distanceFunction that contains the following code.

```
type distanceFunction.m
```

```
function out = distanceFunction(xTest,xEnsemble)
```

```
% Use a function handle to compute a distance that weights each
% coordinate contribution differently.
W = [.1 .2 .3]; % coordinate weights
out = (sqrt((xTest - xEnsemble).^2 * W'));
```

end

Create a hash similarity model that uses hours as the life time unit and the function handle for **distanceFunction** as the distance measurement.

```
mdl = hashSimilarityModel('LifeTimeUnit', "hours", 'Distance', @distanceFunction);
```

Train the similarity model using the training data. Specify the names of the life time and data variables.

```
fit(mdl,hashTrainTables,"Time","Condition")
```

Predict the RUL of the test component using the trained similarity model.

estRUL = predictRUL(mdl,hashTestData)

```
estRUL = duration
138.87 hr
```

Version History

Introduced in R2018a

Extended Capabilities

C/C++ Code Generation Generate C and C++ code using MATLAB® Coder[™]. Usage notes and limitations:

- The predictRUL command supports code generation with MATLAB Coder for this RUL model type. Before generating code that uses this model, you must save the model using saveRULModelForCoder. For an example, see "Generate Code for Predicting Remaining Useful Life".
- You cannot change any properties of this RUL model at run time.
- For the Method property of hashSimilarityModel, you must use the default value, "minmaxstd". Other values of Method are not supported for code generation.
- If you specify the Distance property of hashSimilarityModel as a function handle, it cannot be an anonymous function.

Automatic Parallel Support

Accelerate code by automatically running computation in parallel using Parallel Computing Toolbox™.

To evaluate these models in parallel, set the UseParallel property to true.

See Also

Functions

fit|predictRUL|pairwiseSimilarityModel|residualSimilarityModel

Topics

"Update RUL Prediction as Data Arrives" "RUL Estimation Using RUL Estimator Models"

linearDegradationModel

Linear degradation model for estimating remaining useful life

Description

Use linearDegradationModel to model a linear degradation process for estimating the remaining useful life (RUL) of a component. Degradation models estimate the RUL by predicting when a monitored signal will cross a predefined threshold. Linear degradation models are useful when the monitored signal is a log scale signal or when the component does not experience cumulative degradation. For more information on the degradation model, see "Linear Degradation Model" on page 2-46.

To configure a linearDegradationModel object for a specific type of component, you can:

- Estimate the model prior parameters using historical data regarding the health of an ensemble of similar components, such as multiple machines manufactured to the same specifications. To do so, use fit.
- Specify the model prior parameters when you create the model based on your knowledge of the component degradation process.

Once you configure the parameters of your degradation model, you can then predict the remaining useful life of similar components using predictRUL. For a basic example illustrating RUL prediction with a degradation model, see "Update RUL Prediction as Data Arrives".

For general information on predicting remaining useful life, see "Models for Predicting Remaining Useful Life".

Creation

Syntax

mdl = linearDegradationModel
mdl = linearDegradationModel(Name,Value)

Description

mdl = linearDegradationModel creates a linear degradation model for estimating RUL and initializes the model with default settings.

mdl = linearDegradationModel(Name,Value) specifies user-settable model properties using name-value pairs. For example, linearDegradationModel('NoiseVariance',0.5) creates a linear degradation model with a model noise variance of 0.5. You can specify multiple name-value pairs. Enclose each property name in quotes.

Properties

Theta — Current mean value of slope parameter

scalar

This property is read-only.

Current mean value of slope parameter θ in the degradation model, specified as a scalar. For more information on the degradation model, see "Linear Degradation Model" on page 2-46.

You can specify Theta using a name-value pair argument when you:

- Create the model.
- Reset the model using the restart function.

Otherwise, the value of Theta changes when you use the update function.

ThetaVariance — Current variance of slope parameter

nonnegative scalar

This property is read-only.

Current variance of slope parameter θ in the degradation model, specified as a nonnegative scalar. For more information on the degradation model, see "Linear Degradation Model" on page 2-46.

You can specify ThetaVariance using a name-value pair argument when you:

- Create the model.
- Reset the model using the restart function.

Otherwise, the value of ThetaVariance changes when you use the update function.

Phi — Current intercept value

scalar

Current intercept value ϕ for the degradation model, specified as a scalar. For more information on the degradation model, see "Linear Degradation Model" on page 2-46.

You can specify Phi using a name-value pair argument when you create the model. Otherwise, the value of Phi changes when you estimate the model prior using the fit function.

Prior — Prior information about model parameters

structure

Prior information about model parameters, specified as a structure with the following fields:

- Theta Mean value of slope parameter
- ThetaVariance Variance of slope parameter

You can specify the fields of Prior:

- When you create the model. When you specify Theta or ThetaVariance at model creation using name-value pairs, the corresponding field of Prior is also set.
- Using the fit function. In this case, the prior values are derived from the data used to fit the model.

- Using the restart function. In this case, the current values of Theta and ThetaVariance are copied to the corresponding fields of Prior.
- Using dot notation after model creation.

For more information on the degradation model, see "Linear Degradation Model" on page 2-46.

NoiseVariance — Variance of additive noise

1 (default) | nonnegative scalar

Variance of additive noise ε in the degradation model, specified as a nonnegative scalar. For more information on the degradation model, see "Linear Degradation Model" on page 2-46.

You can specify NoiseVariance:

- Using a name-value pair when you create the model
- Using a name-value pair with the restart function
- Using dot notation after model creation

SlopeDetectionLevel — Slope detection level

0.05 (default) | scalar value in the range [0,1] | []

Slope detection level for determining the start of the degradation process, specified as a scalar in the range [0,1]. This value corresponds to the alpha value in a t-test of slope significance.

To disable the slope detection test, set SlopeDetectionLevel to [].

You can specify SlopeDetectionLevel:

- Using a name-value pair when you create the model
- Using a name-value pair with the restart function
- Using dot notation after model creation

SlopeDetectionInstant — Slope detection time

[] (default) | scalar

This property is read-only.

Slope detection time, which is the instant when a significant slope is detected, specified as a scalar. The update function sets this value when SlopeDetectionLevel is not empty.

CurrentMeasurement — Latest degradation feature value

scalar

This property is read-only.

Latest degradation feature value supplied to the update function, specified as a scalar.

InitialLifeTimeValue — Initial lifetime variable value

scalar | duration object

This property is read-only.

Initial lifetime variable value when the update function is first called on the model, specified as a scalar.

When the model detects a slope, the InitialLifeTime value is changed to match the SlopeDetectionInstant value.

CurrentLifeTimeValue — Current lifetime variable value

scalar | duration object

This property is read-only.

Latest lifetime variable value supplied to the update function, specified as a scalar.

LifeTimeVariable — Lifetime variable

"" (default) | string

Lifetime variable, specified as a string that contains a valid MATLAB variable name or "".

When you train the model using the fit function, if your training data is a:

- table, then LifeTimeVariable must match one of the variable names in the table
- timetable, then LifeTimeVariable one of the variable names in the table or the dimension name of the time variable, data.Properties.DimensionNames{1}

You can specify LifeTimeVariable:

- Using a name-value pair when you create the model
- As an argument when you call the fit function
- Using dot notation after model creation

LifeTimeUnit — Lifetime variable units

"" (default) | string

Lifetime variable units, specified as a string.

The units of the lifetime variable do not need to be time-based. The life of the test component can be measured in terms of a usage variable, such as distance traveled (miles) or fuel consumed (gallons).

DataVariables — Degradation variable name

"" (default) | string

Degradation variable name, specified as a string that contains a valid MATLAB variable name. Degradation models have only one data variable.

You can specify DataVariables:

- Using a name-value pair when you create the model
- As an argument when you call the fit function
- Using dot notation after model creation

UseParallel — Flag for using parallel computing

false (default) | true

Flag for using parallel computing when fitting prior values from data, specified as either true or false.

You can specify UseParallel:

- Using a name-value pair when you create the model
- Using a name-value pair with the restart function
- Using dot notation after model creation

UserData — Additional model information

[] (default) | any data type or format

Additional model information for bookkeeping purposes, specified as any data type or format. The model does not use this information.

You can specify UserData:

- Using a name-value pair when you create the model
- Using dot notation after model creation

Object Functions

fitEstimate parameters of remaining useful life model using historical datapredictRULEstimate remaining useful life for a test componentupdateUpdate posterior parameter distribution of degradation remaining useful life modelrestartReset remaining useful life degradation model

Examples

Train Linear Degradation Model

Load training data.

```
load('linTrainVectors.mat')
```

The training data is a cell array of column vectors. Each column vector is a degradation feature profile for a component.

Create a linear degradation model with default settings.

```
mdl = linearDegradationModel;
```

Train the degradation model using the training data.

fit(mdl,linTrainVectors)

Create Linear Degradation Model with Known Priors

Create a linear degradation model and configure it with a known prior distribution.

mdl = linearDegradationModel('Theta',0.25,'ThetaVariance',0.002);

The specified prior distribution parameters are stored in the Prior property of the model.

mdl.Prior

```
ans = struct with fields:
Theta: 0.2500
```

ThetaVariance: 0.0020

The current posterior distribution of the model is also set to match the specified prior distribution. For example, check the posterior value of the slope variance.

mdl.ThetaVariance

ans = 0.0020

Train Linear Degradation Model Using Tabular Data

Load training data.

```
load('linTrainTables.mat')
```

The training data is a cell array of tables. Each table is a degradation feature profile for a component. Each profile consists of life time measurements in the "Time" variable and corresponding degradation feature measurements in the "Condition" variable.

Create a linear degradation model with default settings.

mdl = linearDegradationModel;

Train the degradation model using the training data. Specify the names of the life time and data variables.

```
fit(mdl,linTrainTables,"Time","Condition")
```

Predict RUL Using Linear Degradation Model

Load training data.

```
load('linTrainTables.mat')
```

The training data is a cell array of tables. Each table is a degradation feature profile for a component. Each profile consists of life time measurements in the "Time" variable and corresponding degradation feature measurements in the "Condition" variable.

Create a linear degradation model, specifying the life time variable units.

mdl = linearDegradationModel('LifeTimeUnit', "hours");

Train the degradation model using the training data. Specify the names of the life time and data variables.

fit(mdl,linTrainTables,"Time","Condition")

Load testing data, which is a run-to-failure degradation profile for a test component. The test data is a table with the same life time and data variables as the training data.

load('linTestData.mat','linTestData1')

Based on knowledge of the degradation feature limits, define a threshold condition indicator value that indicates the end-of-life of a component.

threshold = 60;

Assume that you measure the component condition indicator after 48 hours. Predict the remaining useful life of the component at this time using the trained linear degradation model. The RUL is the forecasted time at which the degradation feature will pass the specified threshold.

estRUL = predictRUL(mdl,linTestData1(48,:),threshold)

```
estRUL = duration
112.64 hr
```

The estimated RUL is around 113 hours, which indicates a total predicted life span of around 161 hours.

Update Linear Degradation Model and Predict RUL

Load observation data.

```
load('linTestData.mat','linTestData1')
```

For this example, assume that the training data is not historical data, but rather real-time observations of the component condition.

Based on knowledge of the degradation feature limits, define a threshold condition indicator value that indicates the end-of-life of a component.

threshold = 60;

Create a linear degradation model arbitrary prior distribution data and a specified noise variance. Also, specify the life time and data variable names for the observation data.

```
mdl = linearDegradationModel('Theta',1,'ThetaVariance',1e6,'NoiseVariance',0.003,...
'LifeTimeVariable',"Time",'DataVariables',"Condition",...
'LifeTimeUnit',"hours");
```

Observe the component condition for 50 hours, updating the degradation model after each observation.

```
for i=1:50
    update(mdl,linTestDatal(i,:));
end
```

After 50 hours, predict the RUL of the component using the current life time value stored in the model.

```
estRUL = predictRUL(mdl,threshold)
estRUL = duration
```

50.301 hr

The estimated RUL is about 50 hours, which indicates a total predicted life span of about 100 hours.

Algorithms

Linear Degradation Model

The linearDegradationModel object implements the following continuous-time linear degradation model [1]:

 $S(t) = \phi + \theta(t)t + \varepsilon(t)$

where:

- ϕ is the model intercept, which is constant. You can initialize ϕ as the nominal value of the degradation variable using Phi.
- $\theta(t)$ is the model slope and is modeled as a random variable with a normal distribution with mean Theta and variance ThetaVariance.
- $\varepsilon(t)$ is the model additive noise and is modeled as a normal distribution with zero mean and variance NoiseVariance.

Version History

Introduced in R2018a

References

[1] Chakraborty, S., N. Gebraeel, M. Lawley, and H. Wan. "Residual-Life Estimation for Components with Non-Symmetric Priors." *IIE Transactions*. Vol. 41, Number 4, 2009, pp. 372–387.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® CoderTM.

Usage notes and limitations:

- The predictRUL, update, and restart commands support code generation with MATLAB Coder for this RUL model type. Before generating code that uses this model, you must save the model using saveRULModelForCoder. For an example, see "Generate Code for Predicting Remaining Useful Life".
- In addition to the read-only properties, you cannot change the following properties of degradation models at run time:
 - LifeTimeVariable
 - LifeTimeUnit
 - DataVariables
- See predictRUL for additional limitations on code generation.

Automatic Parallel Support

Accelerate code by automatically running computation in parallel using Parallel Computing Toolbox™.

To evaluate these models in parallel, set the UseParallel property to true.

See Also

Functions

exponentialDegradationModel | fit | predictRUL | update

Topics

"Update RUL Prediction as Data Arrives" "RUL Estimation Using RUL Estimator Models"

pairwiseSimilarityModel

Pairwise comparison-based similarity model for estimating remaining useful life

Description

Use pairwiseSimilarityModel to estimate the remaining useful life (RUL) of a component using a pairwise comparison-based similarity model. This model compares the degradation profile of a test component directly to the degradation path histories for an ensemble of similar components, such as multiple machines manufactured to the same specifications. The similarity of the test component to the ensemble members is a function of the distance between the degradation profile and the ensemble member profile, which is computed using correlation or dynamic time warping.

To configure a pairwiseSimilarityModel object, use fit. Once you configure the parameters of your similarity model, you can then predict the remaining useful life of similar components using predictRUL. For similarity models, the RUL of the test component is estimated as the median statistic of the lifetime span of the most similar components minus the current lifetime value of the test component. For a basic example illustrating RUL prediction, see "Update RUL Prediction as Data Arrives".

For general information on predicting remaining useful life, see "Models for Predicting Remaining Useful Life".

Creation

Syntax

```
mdl = pairwiseSimilarityModel
mdl = pairwiseSimilarityModel(initModel)
mdl = pairwiseSimilarityModel(____,Name,Value)
```

Description

mdl = pairwiseSimilarityModel creates a pairwise comparison-based similarity model for estimating RUL and initializes the model with default settings.

mdl = pairwiseSimilarityModel(initModel) creates a pairwise comparison-based similarity model and initializes the model parameters using an existing pairwiseSimilarityModel object initModel.

mdl = pairwiseSimilarityModel(____,Name,Value) specifies user-settable model properties using name-value pairs. For example, hashSimilarityModel('LifeTimeUnit', "days") creates a pairwise comparison-based similarity model that uses days as a lifetime unit. You can specify multiple name-value pairs. Enclose each property name in quotes.

Input Arguments

initModel — Pairwise comparison-based similarity model
pairwiseSimilarityModel object

Pairwise comparison-based similarity model, specified as a pairwiseSimilarityModel object.

Properties

Method — Time series distance computation method

"correlation" (default) | "dtw"

Time series distance computation method, specified as one of the following:

- "correlation" Measure distance using correlation
- "dtw" Compute distance using dynamic time warping. For more information, see dtw.

You can specify Method:

- Using a name-value pair when you create the model
- Using dot notation after model creation

Distance — Distance formula for "dtw"

"euclidian" (default) | "absolute"

Distance formula for "dtw" distance computation method, specified as one of the following:

- "euclidian" Use the 2-norm of the difference between residuals.
- "absolute" Use the 1-norm of the difference between residuals.

You can specify Distance:

- Using a name-value pair when you create the model
- Using dot notation after model creation

HistorySpan — Lifetime span of historical data

Inf (default) | positive scalar | duration object

Lifetime span of historical data for computing similarity, specified as a positive scalar or duration object. When computing similarity, the model uses historical data from lifetime (*t*-HistorySpan) to lifetime *t*, where *t* is the current lifetime.

You can specify HistorySpan:

- Using a name-value pair when you create the model
- Using dot notation after model creation

WithinRangeRatio — Factor determining ensemble member exclusion rule

1 (default) | scalar from 0 through 1

Factor determining ensemble member exclusion rule for similarity computation, specified as a scalar from 0 through 1. WithinRangeRatio is used when the length of the test data and the length of the ensemble member data do not match, which happens near end-of-lifetime values of historical data. When WithinRangeRatio is 1, then there is no exclusion of ensemble members.

Suppose that the length of the shorter data is P and the length of the longer data is Q. Then, a similarity test is performed only if $Q(1-WithinRangeRatio) \le P \le Q$. Otherwise, the ensemble member is ignored.

You can specify WithinRangeRatio:

- Using a name-value pair when you create the model
- Using dot notation after model creation

LifeSpan — Ensemble member life spans

double vector (default) | vector of duration objects

This property is read-only.

Ensemble member life spans, specified as a double vector or duration object vector and computed from the ensemble member degradation profiles by the fit function.

NumNearestNeighbors — Number of nearest neighbors for RUL estimation

Inf (default) | finite positive integer

Number of nearest neighbors for RUL estimation, specified as Inf or a finite positive integer. If NumNearestNeighbors is Inf, then predictRUL uses all the ensemble members during estimation.

You can specify NumNearestNeighbors:

- Using a name-value pair when you create the model
- Using dot notation after model creation

IncludeTies — Flag to include ties

true (default) | false

Flag to include ties, specified as true or false. When IncludeTies is true, the model includes all neighbors whose distance to the test component data is less than the *K*th smallest distance, where *K* is equal to NumNearestNeigbors.

You can specify IncludeTies:

- Using a name-value pair when you create the model
- Using dot notation after model creation

Standardize — Flag for standardizing feature data

false(default)|true|'time-varying'

Flag for standardizing feature data before computing distance, specified as true, false, or 'time-varying'.

When Standardize is true, the feature data is standardized such that feature X becomes (X-mean(X))/std(X).

When Standardize is 'time-varying', the feature data is standardized such that feature X(t) becomes (X(t) - M(t)) / S(t). Here, M(t) and S(t) are running estimates of the mean and standard deviation of the data.

You can specify Standardize:

- Using a name-value pair when you create the model
- Using dot notation after model creation

LifeTimeVariable — Lifetime variable

"" (default) | string

Lifetime variable, specified as a string that contains a valid MATLAB variable name or "".

When you train the model using the fit function, if your training data is a:

- table, then LifeTimeVariable must match one of the variable names in the table
- timetable, then LifeTimeVariable one of the variable names in the table or the dimension name of the time variable, data.Properties.DimensionNames{1}

You can specify LifeTimeVariable:

- Using a name-value pair when you create the model
- As an argument when you call the fit function
- Using dot notation after model creation

LifeTimeUnit — Lifetime variable units

"" (default) | string

Lifetime variable units, specified as a string.

The units of the lifetime variable do not need to be time-based. The life of the test component can be measured in terms of a usage variable, such as distance traveled (miles) or fuel consumed (gallons).

DataVariables — Degradation variable names

"" (default) | string | string array

Degradation variable names, specified as a string or string array. The strings in DataVariables must be valid MATLAB variable names.

You can specify DataVariables:

- Using a name-value pair when you create the model
- As an argument when you call the fit function
- Using dot notation after model creation

UseParallel — Flag for using parallel computing

false (default) | true

Flag for using parallel computing for nearest-neighbor searching, specified as either true or false.

You can specify UseParallel:

- Using a name-value pair when you create the model
- Using dot notation after model creation

UserData — Additional model information

[] (default) | any data type or format

Additional model information for bookkeeping purposes, specified as any data type or format. The model does not use this information.

You can specify UserData:

- Using a name-value pair when you create the model
- Using dot notation after model creation

Object Functions

predictRULEstimate remaining useful life for a test componentfitEstimate parameters of remaining useful life model using historical datacompareCompare test data to historical data ensemble for similarity models

Examples

Train Pairwise Similarity Model

Load training data.

```
load('pairwiseTrainVectors.mat')
```

The training data is a cell array of column vectors. Each column vector is a degradation feature profile for a component.

Create a pairwise similarity model with default settings.

mdl = pairwiseSimilarityModel;

Train the similarity model using the training data.

```
fit(mdl,pairwiseTrainVectors)
```

Train Pairwise Similarity Model Using Tabular Data

Load training data.

```
load('pairwiseTrainTables.mat')
```

The training data is a cell array of tables. Each table is a degradation feature profile for a component. Each profile consists of life time measurements in the "Time" variable and corresponding degradation feature measurements in the "Condition" variable.

Create a pairwise similarity model that computes distance using dynamic time warping with an absolute distance metric.

```
mdl = pairwiseSimilarityModel('Method', "dtw", 'Distance', "absolute");
```

Train the similarity model using the training data. Specify the names of the life time and data variables.

```
fit(mdl,pairwiseTrainTables,"Time","Condition")
```

Predict RUL Using Pairwise Similarity Model

Load training data.

load('pairwiseTrainTables.mat')

The training data is a cell array of tables. Each table is a degradation feature profile for a component. Each profile consists of life time measurements in the "Time" variable and corresponding degradation feature measurements in the "Condition" variable.

Create a pairwise similarity model that computes distance using dynamic time warping with an absolute distance metric and uses hours as a life time unit.

```
mdl = pairwiseSimilarityModel('Method',"dtw",'Distance',"absolute",'LifeTimeUnit',"hours");
```

Train the similarity model using the training data. Specify the names of the life time and data variables.

```
fit(mdl,pairwiseTrainTables,"Time","Condition")
```

Load testing data. The test data contains the degradation feature measurements for a test component up to the current life time.

```
load('pairwiseTestData.mat')
```

Predict the RUL of the test component using the trained similarity model.

```
estRUL = predictRUL(mdl,pairwiseTestData)
```

```
estRUL = duration
93.671 hr
```

The estimated RUL for the component is around 94 hours.

Version History

Introduced in R2018a

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder[™].

Usage notes and limitations:

- The predictRUL command supports code generation with MATLAB Coder for this RUL model type. Before generating code that uses this model, you must save the model using saveRULModelForCoder. For an example, see "Generate Code for Predicting Remaining Useful Life".
- You cannot change any properties of this RUL model at run time.
- Code generation for the pairwiseSimilarityModel type is slower than for other similarity model types, because the training data is embedded in the model. To speed up code generation, use a smaller data set for training with fit.

• See predictRUL for additional limitations on code generation.

Automatic Parallel Support

Accelerate code by automatically running computation in parallel using Parallel Computing Toolbox™.

To evaluate these models in parallel, set the UseParallel property to true.

See Also

Functions

fit|predictRUL|hashSimilarityModel|residualSimilarityModel

Topics

"Update RUL Prediction as Data Arrives" "RUL Estimation Using RUL Estimator Models"

reliabilitySurvivalModel

Probabilistic failure-time model for estimating remaining useful life

Description

Use reliabilitySurvivalModel to estimate the remaining useful life (RUL) of a component using a probability distribution of component failure times. Reliability survival models are useful when the only data you have are the failure times for an ensemble of similar components, such as multiple machines manufactured to the same specifications.

To configure a reliabilitySurvivalModel object for a specific type of component, use fit, which estimates the probability distribution coefficients from a collection of failure-time data. Once you configure the parameters of your reliability survival model, you can then predict the remaining useful life of similar components using predictRUL. For a basic example illustrating RUL prediction, see "Update RUL Prediction as Data Arrives".

For general information on predicting remaining useful life, see "Models for Predicting Remaining Useful Life".

Creation

Syntax

```
mdl = reliabilitySurvivalModel
mdl = reliabilitySurvivalModel(distribution)
mdl = reliabilitySurvivalModel(initModel)
mdl = reliabilitySurvivalModel( ,Name,Value)
```

Description

mdl = reliabilitySurvivalModel creates a reliability survival model for estimating RUL model
that uses a Weibull distribution and initializes the model with default settings.

mdl = reliabilitySurvivalModel(distribution) creates a reliability survival model that
uses the specified probability distribution function and sets the Distribution property of the
model.

mdl = reliabilitySurvivalModel(initModel) creates a reliability survival model and initializes the model parameters using an existing reliabilitySurvivalModel object initModel.

mdl = reliabilitySurvivalModel(_____,Name,Value) specifies user-settable model properties using name-value pairs. For example, reliabilitySurvivalModel('LifeTimeUnit', "days") creates a reliability survival model that uses days as a lifetime unit. You can specify multiple namevalue pairs. Enclose each property name in quotes.

Input Arguments

initModel — Reliability survival model
reliabilitySurvivalModel object

Reliability survival model, specified as a reliabilitySurvivalModel object.

Properties

Distribution — Probability distribution function

"Weibull" (default) | "Normal" | "Poisson" | "Kernel" | "Rayleigh" | "Gamma" | ...

Probability distribution function used to model the lifetime distribution, specified as one of the following:

Distribution String	Distribution Object	
"BirnbaumSaunders"	BirnbaumSaundersDistribution	
"Exponential"	ExponentialDistribution	
"Gamma"	GammaDistribution	
"GeneralizedPareto"	GeneralizedParetoDistribution	
"HalfNormal"	HalfNormalDistribution	
"InverseGaussian"	InverseGaussianDistribution	
"Kernel"	KernelDistribution	
"Logistic"	LogisticDistribution	
"Loglogistic"	LoglogisticDistribution	
"Lognormal"	LognormalDistribution	
"Nakagami"	NakagamiDistribution	
"Normal"	NormalDistribution	
"Poisson"	PoissonDistribution	
"Rayleigh"	RayleighDistribution	
"Stable"	StableDistribution	
"Weibull"	WeibullDistribution	

To configure the parameters of the probability distribution function, use the fit function.

ParameterValues — Distribution coefficients

vector

This property is read-only.

Distribution coefficients estimated by the fit function, specified as a vector. For more information on the coefficients of each distribution function, see the corresponding distribution object listed in Distribution. For more information on model fitting, see fitdist.

ParameterCovariance – Covariance of the distribution coefficients

array

This property is read-only.

Covariance of the distribution coefficients estimated by the fit function, specified as a positive array with size equal to the number of coefficients. For more information on the coefficients of each distribution function, see the corresponding distribution object listed in Distribution.

ParameterNames — Distribution coefficient names

string array

This property is read-only.

Distribution coefficient names assigned when the model is trained using the fit function, specified as string array. For more information on the coefficients of each distribution function, see the corresponding distribution object listed in Distribution.

CensorVariable — Censor variable

"" (default) | string

Censor variable, specified as a string that contains a valid MATLAB variable name. The censor variable is a binary variable that indicates which life-time measurements in data are not end-of-life values.

CensorVariable must not match any of the strings in DataVariables or LifeTimeVariable.

You can specify CensorVariable:

- Using a name-value pair when you create the model
- As an argument when you call the fit function
- Using dot notation after model creation

LifeTimeVariable — Lifetime variable

"" (default) | string

Lifetime variable, specified as a string that contains a valid MATLAB variable name. For survival models, the lifetime variable contains the historical life span measurements of components.

You can specify LifeTimeVariable:

- Using a name-value pair when you create the model
- As an argument when you call the fit function
- Manually using dot notation

LifeTimeUnit — Lifetime variable units

"" (default) | string

Lifetime variable units, specified as a string.

The units of the lifetime variable do not need to be time-based. The life of the test component can be measured in terms of a usage variable, such as distance traveled (miles) or fuel consumed (gallons).

DataVariables — Data variables

"" (default)

Data variables, specified as an empty string. This property is ignored for reliability survival models.

UserData — Additional model information

[] (default) | any data type or format

Additional model information for bookkeeping purposes, specified as any data type or format. The model does not use this information.

You can specify UserData:

- Using a name-value pair when you create the model
- Using dot notation after model creation

Object Functions

predictRULEstimate remaining useful life for a test componentfitEstimate parameters of remaining useful life model using historical data

Examples

Train Reliability Survival Model

Load training data.

load('reliabilityData.mat')

This data is a column vector of duration objects representing battery discharge times.

Create a reliability survival model with default settings.

mdl = reliabilitySurvivalModel;

Train the survival model using the training data.

```
fit(mdl,reliabilityData,"hours")
```

Predict RUL Using Reliability Survival Model and View PDF

Load training data.

load('reliabilityData.mat')

This data is a column vector of duration objects representing battery discharge times.

Create a reliability survival model, specifying the life time variable and life time units.

mdl = reliabilitySurvivalModel('LifeTimeVariable', "DischargeTime", 'LifeTimeUnit', "hours");

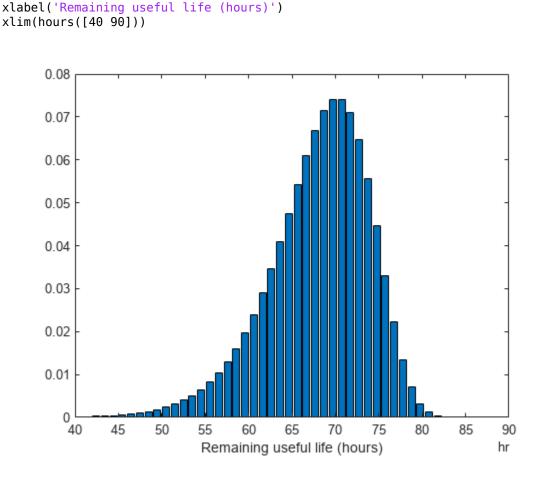
Train the survival model using the training data.

fit(mdl,reliabilityData)

Predict the life span of a new component, and obtain the probability distribution function for the estimate.

[estRUL,ciRUL,pdfRUL] = predictRUL(mdl);

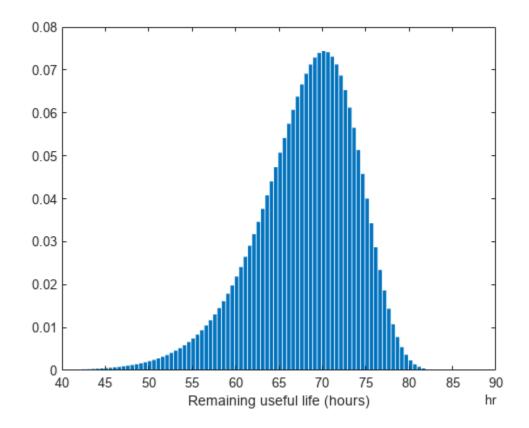
Plot the probability distribution.



bar(pdfRUL.RUL,pdfRUL.ProbabilityDensity)

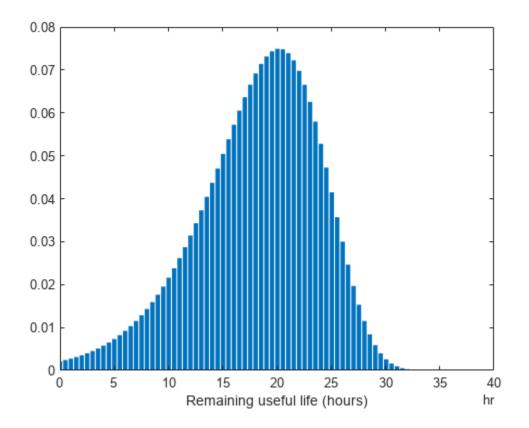
Improve the distribution view by providing the number of bins and bin size for the prediction.

[estRUL,ciRUL,pdfRUL] = predictRUL(mdl,'BinSize',0.5,'NumBins',500); bar(pdfRUL.RUL,pdfRUL.ProbabilityDensity) xlabel('Remaining useful life (hours)') xlim(hours([40 90]))



Predict the RUL for a component that has been operating for 50 hours.

```
[estRUL,ciRUL,pdfRUL] = predictRUL(mdl,hours(50),'BinSize',0.5,'NumBins',500);
bar(pdfRUL.RUL,pdfRUL.ProbabilityDensity)
xlabel('Remaining useful life (hours)')
xlim(hours([0 40]))
```



Version History

Introduced in R2018a

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder[™].

Usage notes and limitations:

- The predictRUL command supports code generation with MATLAB Coder for this RUL model type. Before generating code that uses this model, you must save the model using saveRULModelForCoder. For an example, see "Generate Code for Predicting Remaining Useful Life".
- For a covariateSurvivalModel, you cannot generate code for predictRUL using covariate data specified as string or character-vector values in table or timetable form. Instead, convert the string or character-vector data to a different data type, or delete the data from the table.
- In addition to the read-only properties, you cannot change the following properties of survival models at run time:
 - LifeTimeVariable

- LifeTimeUnit
- DataVariables
- CensorVariable
- EncodedVariables (covariateSurvivalModel only)
- EncodingMethod (covariateSurvivalModel only)
- See predictRUL for additional limitations on code generation.

See Also

Functions

covariateSurvivalModel | fit | predictRUL

Topics

"Update RUL Prediction as Data Arrives" "RUL Estimation Using RUL Estimator Models"

residualSimilarityModel

Residual comparison-based similarity model for estimating remaining useful life

Description

Use residualSimilarityModel to estimate the remaining useful life (RUL) of a component using a residual comparison-based similarity model. This model is useful when you have degradation profiles for an ensemble of similar components, such as multiple machines manufactured to the same specifications, and you know the dynamics of the degradation process. The historical data for each member of the data ensemble is fitted with a model of identical structure. The degradation data of the test component is used to compute 1-step prediction errors, or residuals, for each ensemble model. The magnitudes of these errors indicate how similar the test component is to the corresponding ensemble members.

To configure a residualSimilarityModel object, use fit, which trains and stores the degradation model for each data ensemble member. Once you configure the parameters of your similarity model, you can then predict the remaining useful life of similar components using predictRUL. For similarity models, the RUL of the test component is estimated as the median statistic of the lifetime span of the most similar components minus the current lifetime value of the test component. For a basic example illustrating RUL prediction, see "Update RUL Prediction as Data Arrives".

For general information on predicting remaining useful life, see "Models for Predicting Remaining Useful Life".

Creation

Syntax

```
mdl = residualSimilarityModel
mdl = residualSimilarityModel(initModel)
mdl = residualSimilarityModel(____,Name,Value)
```

Description

mdl = residualSimilarityModel creates a residual comparison-based similarity model for estimating RUL and initializes the model with default settings.

mdl = residualSimilarityModel(initModel) creates a residual comparison-based similarity model and initializes the model parameters using an existing residualSimilarityModel object initModel.

mdl = residualSimilarityModel(_____,Name,Value) specifies user-settable model properties
using name-value pairs. For example, residualSimilarityModel('LifeTimeUnit', "days")
creates a residual comparison-based similarity model that uses days as a lifetime unit. You can specify
multiple name-value pairs. Enclose each property name in quotes.

Input Arguments

initModel — Residual comparison-based similarity model

residualSimilarityModel object

Residual comparison-based similarity model, specified as a residualSimilarityModel object.

Properties

Method — Type of model

"arma2" (default) | "linear" | "arima2" | "poly2" | "exp1" | ...

Type of model trained using the fit function and used for residual generation, specified as one of the following:

- "linear" Line with offset term
- "poly2" Second-order polynomial
- "poly3" Third-order polynomial
- "expl" Exponential with offset term
- "exp2" Sum of two exponentials
- "arma2" Second-order ARMA model
- "arma3" Third-order ARMA model
- "arima2" Second-order ARMA model with noise integration
- "arima3" Third-order ARMA model with noise integration

Select the model type based on your knowledge of the dynamics of the component degradation process.

You can specify Method:

- Using a name-value pair when you create the model
- Using dot notation after model creation

For more information on estimating ARMA and polynomial models, see armax and polyfit, respectively.

Distance — Distance computation method

"euclidian" (default) | "absolute" | function handle

Distance computation method, specified as one of the following:

- "euclidian" Use the 2-norm of the residual signal.
- "absolute" Use the 1-norm of the residual signal.
- Function handle Use a custom function of the form:

```
D = distanceFunction(r)
```

where,

• r is the residual, specified as a column vector.

• D is the distance, returned as nonnegative scalar.

You can specify Distance:

- Using a name-value pair when you create the model
- Using dot notation after model creation

Models — Parameters of the fitted models

cell array

This property is read-only.

Parameters of the fitted models for each member of the training data ensemble, specified as a cell array and assigned by the fit function. The content of Models depends on the type of model used for regression, as specified in Method.

Method	Model Structure	Models Cell Content
"linear"	at + b	Row vector — [a b]
"poly2"	$at^2 + bt + c$	Row vector $- [a \ b \ c]$
"poly3"	$at^3 + bt^2 + ct + d$	Row vector $- [a \ b \ c \ d]$
"expl"	$ae^{bt}+c$	Row vector $- [a \ b \ c]$
"exp2"	$ae^{bt}+ce^{dt}$	Row vector $- [a \ b \ c \ d]$
"arma2"	Second-order ARMA model:	Structure with fields:
	A(q)S(t) = C(q)e(t)	• A – Row vector [1 $a_1 a_2$]
	where	• C — Row vector [1 c_1]
	• $A(q) = [1 \ a_1 q^{-1} \ a_2 q^{-2}]$	
	• $C(q) = [1 \ c_1 q^{-1}]$	
	• $S(t)$ is the degradation feature	
"arma3"	Similar to "arma2", but with $A(q)$ third-	Structure with fields:
	order and $C(q)$ second-order	• A – Row vector $[1 a_1 a_2 a_2]$
		• C — Row vector [1 $c_1 c_2$]
"arima2"	Similar to "arma2", but with an additional	Structure with fields:
	noise integrator:	• A – Row vector $[1 a_1 a_2]$
	$A(q)S(t) = \frac{C(q)}{1 - q^{-1}}e(t)$	 C — Row vector [1 c₁]
	$A(q)S(t) = \frac{1}{1 - q^{-1}}e(t)$	
"arima3"	Similar to "arma3", but with an additional	Structure with fields:
	noise integrator	• A – Row vector $[1 a_1 a_2 a_2]$
		• C — Row vector $[1 c_1 c_2]$

For more information on estimating ARMA and polynomial models, see armax and polyfit, respectively.

ModelMSE — Mean squared error of the estimation for each model vector

This property is read-only.

Mean squared error of the estimation for each model in Models, specified as a vector and assigned by the fit function.

LifeSpan — Ensemble member life spans

double vector (default) | vector of duration objects

This property is read-only.

Ensemble member life spans, specified as a double vector or duration object vector and computed from the ensemble member degradation profiles by the fit function.

NumNearestNeighbors — Number of nearest neighbors for RUL estimation

Inf (default) | finite positive integer

Number of nearest neighbors for RUL estimation, specified as Inf or a finite positive integer. If NumNearestNeighbors is Inf, then predictRUL uses all the ensemble members during estimation.

You can specify NumNearestNeighbors:

- Using a name-value pair when you create the model
- Using dot notation after model creation

IncludeTies — Flag to include ties

true (default) | false

Flag to include ties, specified as true or false. When IncludeTies is true, the model includes all neighbors whose distance to the test component data is less than the *K*th smallest distance, where *K* is equal to NumNearestNeigbors.

You can specify IncludeTies:

- Using a name-value pair when you create the model
- Using dot notation after model creation

Standardize — Flag for standardizing residuals

false (default) | true

Flag for standardizing residuals before computing distance, specified as true or false.

When Standardize is true, the residuals are scaled by the inverse square root of the estimated mean squared errors in ModelMSE.

You can specify Standardize:

- Using a name-value pair when you create the model
- Using dot notation after model creation

LifeTimeVariable — Lifetime variable

"" (default) | string

Lifetime variable, specified as a string that contains a valid MATLAB variable name or "".

When you train the model using the fit function, if your training data is a:

- table, then LifeTimeVariable must match one of the variable names in the table
- timetable, then LifeTimeVariable one of the variable names in the table or the dimension name of the time variable, data.Properties.DimensionNames{1}

You can specify LifeTimeVariable:

- Using a name-value pair when you create the model
- As an argument when you call the fit function
- Using dot notation after model creation

LifeTimeUnit — Lifetime variable units

"" (default) | string

Lifetime variable units, specified as a string.

The units of the lifetime variable do not need to be time-based. The life of the test component can be measured in terms of a usage variable, such as distance traveled (miles) or fuel consumed (gallons).

DataVariables — Degradation variable names

"" (default) | string | string array

Degradation variable names, specified as a string or string array. The strings in DataVariables must be valid MATLAB variable names.

You can specify DataVariables:

- Using a name-value pair when you create the model
- As an argument when you call the fit function
- Using dot notation after model creation

UseParallel — Flag for using parallel computing

false (default) | true

Flag for using parallel computing for nearest-neighbor searching, specified as either true or false.

You can specify UseParallel:

- Using a name-value pair when you create the model
- Using dot notation after model creation

UserData — Additional model information

[] (default) | any data type or format

Additional model information for bookkeeping purposes, specified as any data type or format. The model does not use this information.

You can specify UserData:

- Using a name-value pair when you create the model
- Using dot notation after model creation

Object Functions

predictRULEstimate remaining useful life for a test componentfitEstimate parameters of remaining useful life model using historical datacompareCompare test data to historical data ensemble for similarity models

Examples

Train Residual Similarity Model

Load training data.

```
load('residualTrainVectors.mat')
```

The training data is a cell array of column vectors. Each column vector is a degradation feature profile for a component.

Create a residual similarity model with default settings.

mdl = residualSimilarityModel;

Train the similarity model using the training data.

```
fit(mdl,residualTrainVectors)
```

Train Residual Similarity Model Using Tabular Data

Load training data.

load('residualTrainTables.mat')

The training data is a cell array of tables. Each table is a degradation feature profile for a component. Each profile consists of life time measurements in the "Time" variable and corresponding degradation feature measurements in the "Condition" variable.

Create a residual similarity model that fits the data with a third-order ARMA model and uses an absolute distance metric.

```
mdl = residualSimilarityModel('Method',"arma3",'Distance',"absolute");
```

Train the similarity model using the training data. Specify the names of the life time and data variables.

```
fit(mdl,residualTrainTables,"Time","Condition")
```

Predict RUL Using Residual Similarity Model

Load training data.

```
load('residualTrainTables.mat')
```

The training data is a cell array of tables. Each table is a degradation feature profile for a component. Each profile consists of life time measurements in the "Time" variable and corresponding degradation feature measurements in the "Condition" variable.

Create a residual similarity model that fits the data with a third-order ARMA model and uses hours as the life time unit.

```
mdl = residualSimilarityModel('Method',"arma3",'LifeTimeUnit',"hours");
```

Train the similarity model using the training data. Specify the names of the life time and data variables.

```
fit(mdl,residualTrainTables,"Time","Condition")
```

Load testing data. The test data contains the degradation feature measurements for a test component up to the current life time.

```
load('residualTestData.mat')
```

Predict the RUL of the test component using the trained similarity model.

```
estRUL = predictRUL(mdl,residualTestData)
```

```
estRUL = duration
85.73 hr
```

The estimated RUL for the component is around 86 hours.

Version History

Introduced in R2018a

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB[®] Coder[™].

Usage notes and limitations:

- The predictRUL command supports code generation with MATLAB Coder for this RUL model type. Before generating code that uses this model, you must save the model using saveRULModelForCoder. For an example, see "Generate Code for Predicting Remaining Useful Life".
- You cannot change any properties of this RUL model at run time.
- For code generation, you must set the Method property of residualSimilarityModel to "linear", "poly2", "poly3". Other values of Method, including the default value "arima", are not supported for code generation.
- If you specify the Distance property of residualSimilarityModel as a function handle, it cannot be an anonymous function.
- See predictRUL for additional limitations on code generation.

Automatic Parallel Support

Accelerate code by automatically running computation in parallel using Parallel Computing Toolbox[™].

To evaluate these models in parallel, set the UseParallel property to true.

See Also

Functions

fit|predictRUL|pairwiseSimilarityModel|hashSimilarityModel

Topics

"Update RUL Prediction as Data Arrives" "RUL Estimation Using RUL Estimator Models"

simulationEnsembleDatastore

Manage ensemble data generated by generateSimulationEnsemble or by logging simulation data in Simulink

Description

A simulationEnsembleDatastore object is a datastore specialized for use in developing algorithms for condition monitoring and predictive maintenance using simulated data.

This object specifies the data variables, independent variables, and condition variables stored in a collection of MATLAB data files (MAT-files). The data files contain Simulink.SimulationData.Dataset variables that are the result of logging data during Simulink model simulation.

For a detailed example illustrating the use of a simulated ensemble datastore, see "Generate and Use Simulated Data Ensemble". For general information about data ensembles in Predictive Maintenance Toolbox, see "Data Ensembles for Condition Monitoring and Predictive Maintenance".

Creation

To create a simulationEnsembleDatastore object:

- 1 Generate and log simulation data from a Simulink model. You can do so using generateSimulationEnsemble or any other means of logging simulation to disk.
- 2 Create a simulationEnsembleDatastore object that points to the generated simulation data using the simulationEnsembleDatastore command (described below).

If you have simulation data previously generated with generateSimulationEnsemble or other means, you can use the creation function simulationEnsembleDatastore to create a new simulation ensemble datastore object at any time.

Syntax

```
ensemble = simulationEnsembleDatastore(location)
ensemble = simulationEnsembleDatastore(location, signallog)
ensemble = simulationEnsembleDatastore(location, signallog, Name, Value)
```

Description

ensemble = simulationEnsembleDatastore(location) creates a simulation ensemble from data previously generated using generateSimulationEnsemble in the folder specified by location. The function identifies ensemble variables in the generated data from information stored in the generated MAT-files. The function populates the DataVariables and SelectedVariables properties of ensemble with the names of these ensemble variables.

ensemble = simulationEnsembleDatastore(location, signallog) uses signallog to
determine which variable in the MAT-files contains logged signals. Use the variable name specified in

the Signal logging configuration parameter of the Simulink model from which the data is generated. Specifying this variable allows the ensemble to treat those signals as ensemble data variables, rather than the signallog variable itself. The other variables in the MAT-file are also returned as ensemble data variables.

ensemble = simulationEnsembleDatastore(location, signallog, Name, Value) specifies
additional properties on page 2-72 of the object using one or more name-value pair arguments. For
example, using 'IndependentVariables', ["Age"; "ID"] specifies the independent variables
when you create the object.

Input Arguments

location — File path

string | character vector

File path to the location in which to store simulation data, specified as a string or a character vector. The file path can be any location supported by MATLAB datastores, including an IRI path pointing to a remote location. However, when you use a simulationEnsembleDatastore to manage remote data, you cannot use writeToLastMemberRead to add data to the ensemble datastore. For more information about working with remote data in MATLAB, see "Work with Remote Data"

Example: pwd + "\simResults"

signallog — Variable name of logged signals

string | character vector

Variable name of logged signals, specified as a string or a character vector. This input argument tells simulationEnsembleDatastore which data variable in the stored MAT-files contains the logged simulation data. This variable name is specified in the Signal logging configuration parameter of the Simulink model from which the data is generated. When you use

generateSimulationEnsemble to generate simulation data for the ensemble, each generated MATfile contains a variable, PMSignalLogName, specifying the variable name of the logged signals.

Example: "logsout"

Properties

DataVariables — Data variables in the ensemble

string array of logged signal names (default) | string array

Data variables in the ensemble, specified as a string array. Data variables are the main content of the members of an ensemble. Data variables can include measured data or derived data for analysis and development of predictive maintenance algorithms. For example, your data variables might include measured or simulated vibration signals and derived values such as mean vibration value or peak vibration frequency. In practice, your data variables, independent variables, and condition variables are all distinct sets of variables.

simulationEnsembleDatastore sets the initial value of DataVariables to the names of all the logged signals in the data generated with generateSimulationEnsemble. simulationEnsembleDatastore also adds the variables SimulationInput and SimulationMetadata to DataVariables. These variables contain information about how the simulation was performed.

You can also specify DataVariables using a cell array of character vectors, such as {'Vibration'; 'Tacho'}, but the variable names are always stored as a string array,

["Vibration"; "Tacho"]. If you specify a matrix of variable names, the matrix is flattened to a column vector.

IndependentVariables — Independent variables in the ensemble

[] (default) | string array

Independent variables in the ensemble, specified as a string array. You typically use independent variables to order the members of an ensemble. Examples are timestamps, number of operating hours, or miles driven. Set this property to the names of such variables in your ensemble. In practice, your data variables, independent variables, and condition variables are all distinct sets of variables.

You can also specify IndependentVariables using a cell array of character vectors, such as {'Time'; 'Age'}, but the variable names are always stored as a string array, ["Time"; "Age"]. If you specify a matrix of variable names, the matrix is flattened to a column vector.

ConditionVariables — Condition variables in the ensemble

[] (default) | string array

Condition variables in the ensemble, specified as a string array. Use condition variables to label the members in a ensemble according to the fault condition or other operating condition under which the ensemble member was collected. In practice, your data variables, independent variables, and condition variables are all distinct sets of variables.

You can also specify ConditionVariables using a cell array of character vectors, such as {'GearFault'; 'Temperature'}, but the variable names are always stored as a string array, ["GearFault"; "Temperature"]. If you specify a matrix of variable names, the matrix is flattened to a column vector.

SelectedVariables — Variables to read

string array of logged signal names (default) | string array

Variables to read from the ensemble, specified as a string array. Use this property to specify which variables are extracted to the MATLAB workspace when you use the read command to read data from the ensemble. read returns a table row containing a table variable for each name specified in SelectedVariables. For example, suppose that you have an ensemble, ensemble, that contains six variables, and you want to read only two of them, Vibration and FaultState. Set the SelectedVariables property and call read.

```
ensemble.SelectedVariables = ["Vibration";"FaultState"];
data = read(ensemble)
```

SelectedVariables can be any combination of the variables in the DataVariables, ConditionVariables, and IndependentVariables properties. If SelectedVariables is empty, read generates an error.

simulationEnsembleDatastore sets the initial value of SelectedVariables to the names of all the logged signals in the data generated generateSimulationEnsemble.

You can specify SelectedVariables using a cell array of character vectors, such as {'Vibration'; 'Tacho'}, but the variable names are always stored as a string array, ["Vibration"; "Tacho"]. If you specify a matrix of variable names, the matrix is flattened to a column vector.

ReadSize — Number of members to read

1 (default) | positive integer

Number of members to read from the ensemble datastore at once, specified as a positive integer that is smaller than the total number of members in the ensemble. By default, the read command returns a one-row table containing data from one ensemble member. To read data from multiple members in a single read operation, set this property to an integer value greater than one. For example, if ReadSize = 3, then read returns a three-row table where each row contains data from a different ensemble member. If fewer than ReadSize members are unread, then read returns a table with as many rows as there are remaining members.

The ensemble datastore property LastMemberRead contains the names of all files read during the most recent read operation. Thus, for instance, if ReadSize = 3, then a read operation sets LastMemberRead to a string vector containing three file names.

When you use writeToLastMemberRead, specify the data to write as a table with a number of rows equal to ReadSize. The writeToLastMemberRead command updates the members specified by LastMemberRead, writing one table row to each specified file.

Changing the ReadSize property also resets the ensemble to its unread state. For instance, suppose that you read some ensemble members one at a time (ReadSize = 1), and then change ReadSize to 3. The next read operation returns data from the first three ensemble members.

NumMembers — Number of members in ensemble

positive integer

This property is read-only.

Number of members in the ensemble, specified as a positive integer.

LastMemberRead — File name of last ensemble member read

"" (default) | string | string array

This property is read-only.

File name of last ensemble member read into the MATLAB workspace, specified as a string. When you use the read command to read data from an ensemble datastore, the software determines which ensemble member to read next, and reads data from the corresponding file. The LastMemberRead property contains the path to the most recently read file. When the ensemble datastore has not yet been read, or has been reset, LastMemberRead is an empty string.

When you call writeToLastMemberRead to add data back to the ensemble datastore, that function writes to the file specified in LastMemberRead.

By default, read reads data from one ensemble member at a time (the ReadSize property of the ensemble datastore is 1). When ReadSize > 1, LastMemberRead is a string array containing the paths to all files read in the most recent read operation.

Files — List of files in ensemble datastore

string vector

This property is read-only.

List of files in the ensemble datastore, specified as a column string vector of length NumMembers. Each entry contains the full path to a file in the datastore. The files are in the order in which the read command reads ensemble members.

Example: ["C:\Data\Data_01.csv"; "C:\Data\Data_02.csv"; "C:\Data\Data_03.csv"]

Object Functions

The read and writeToLastMemberRead functions are specialized for Predictive Maintenance Toolbox ensemble data. Other functions, such as reset and hasdata, are identical to those used with datastore objects in MATLAB. To extract specific ensemble members into a smaller or more specialized ensemble datastore, use subset. To transfer all the member data into a table or cell array with a single command, use readall. To partition an ensemble datastore, use the partition (ds. n. index) syntax of the partition function

partition(us, n, index)	
read	Read member data from an ensemble datastore
writeToLastMemberRead	Write data to member of an ensemble datastore
subset	Create new ensemble datastore from subset of existing ensemble
	datastore
reset	Reset datastore to initial state
hasdata	Determine if data is available to read
progress	Determine how much data has been read
readall	Read all data in datastore
numpartitions	Number of datastore partitions
partition	Partition a datastore
tall	Create tall array
isPartitionable	Determine whether datastore is partitionable
isShuffleable	Determine whether datastore is shuffleable

Examples

Generate Ensemble of Fault Data

Generate a simulation ensemble datastore of data representing a machine operating under fault conditions by simulating a Simulink® model of the machine while varying a fault parameter.

Load the Simulink model. This model is a simplified version of the gear-box model described in "Using Simulink to Generate Fault Data". For this example, only one fault mode is modeled, a gear-tooth fault.

```
mdl = 'TransmissionCasingSimplified';
open_system(mdl)
```

The gear-tooth fault is modeled as a disturbance in the Gear Tooth fault subsystem. The magnitude of the disturbance is controlled by the model variable ToothFaultGain, where ToothFaultGain = 0 corresponds to no gear-tooth fault (healthy operation). To generate the ensemble of fault data, you use generateSimulationEnsemble to simulate the model at different values of ToothFaultGain, ranging from -2 to zero. This function uses an array of Simulink.SimulationInput objects to configure the Simulink model for each member in the ensemble. Each simulation generates a separate member of the ensemble in its own data file. Create such an array, and use setVariable to assign a tooth-fault gain value for each run.

```
toothFaultValues = -2:0.5:0; % 5 ToothFaultGain values
```

```
for ct = numel(toothFaultValues):-1:1
    simin(ct) = Simulink.SimulationInput(mdl);
    simin(ct) = setVariable(simin(ct), 'ToothFaultGain',toothFaultValues(ct));
end
```

For this example, the model is already configured to log certain signal values, Vibration and Tacho (see "Export Signal Data Using Signal Logging" (Simulink)). generateSimulationEnsemble further configures the model to:

- Save logged data to files in the folder you specify.
- Use the timetable format for signal logging.
- Store each Simulink.SimulationInput object in the saved file with the corresponding logged data.

Specify a location for the generated data. For this example, save the data to a folder called Data within your current folder. The indicator status is 1 (true) if all the simulations complete without error.

```
mkdir Data
location = fullfile(pwd,'Data');
[status,E] = generateSimulationEnsemble(simin,location);
[31-Aug-2022 09:13:23] Running simulations...
[31-Aug-2022 09:13:32] Completed 1 of 5 simulation runs
[31-Aug-2022 09:13:37] Completed 2 of 5 simulation runs
[31-Aug-2022 09:13:42] Completed 3 of 5 simulation runs
[31-Aug-2022 09:13:42] Completed 4 of 5 simulation runs
[31-Aug-2022 09:13:47] Completed 4 of 5 simulation runs
[31-Aug-2022 09:13:52] Completed 5 of 5 simulation runs
```

Inside the Data folder, examine one of the files. Each file is a MAT-file containing the following MATLAB® variables:

- SimulationInput The Simulink.SimulationInput object that was used to configure the model for generating the data in the file. You can use this to extract information about the conditions (such as faulty or healthy) under which this simulation was run.
- logsout A Dataset object containing all the data that the Simulink model is configured to log.
- PMSignalLogName The name of the variable that contains the logged data ('logsout' in this example). The simulationEnsembleDatastore command uses this name to parse the data in the file.
- SimulationMetadata Other information about the simulation that generated the data logged in the file.

Now you can create the simulation ensemble datastore using the generated data. The resulting simulationEnsembleDatastore object points to the generated data. The object lists the data variables in the ensemble, and by default all the variables are selected for reading. Examine the DataVariables and SelectedVariables properties of the ensemble to confirm these designations.

ensemble = simulationEnsembleDatastore(location)

```
ensemble =
  simulationEnsembleDatastore with properties:
        DataVariables: [4x1 string]
    IndependentVariables: [0x0 string]
        ConditionVariables: [0x0 string]
        SelectedVariables: [4x1 string]
            ReadSize: 1
            NumMembers: 5
```

```
LastMemberRead: [0x0 string]
Files: [5x1 string]
```

ensemble.DataVariables

```
ans = 4x1 string
   "SimulationInput"
   "SimulationMetadata"
   "Tacho"
   "Vibration"
```

ensemble.SelectedVariables

```
ans = 4x1 string
   "SimulationInput"
   "SimulationMetadata"
   "Tacho"
   "Vibration"
```

You can now use **ensemble** to read and analyze the generated data in the ensemble datastore. See **simulationEnsembleDatastore** for more information.

Extract Subset of Stored Variables from Ensemble Member

In general, you use the read command to extract data from a simulationEnsembleDatastore object into the MATLAB® workspace. Often, your ensemble contains more variables than you need to use for a particular analysis. Use the SelectedVariables property of the simulationEnsembleDatastore object to select a subset of variables for reading.

For this example, use the following code to create a simulationEnsembleDatastore object using data previously generated by running a Simulink® model at a various fault values (See generateSimulationEnsemble.). The ensemble includes simulation data for five different values of a model parameter, ToothFaultGain. Because of the volume of data, the unzip operation takes a few minutes.

```
unzip simEnsData.zip % extract compressed files
ensemble = simulationEnsembleDatastore(pwd,'logsout')
ensemble =
   simulationEnsembleDatastore with properties:
        DataVariables: [5x1 string]
        IndependentVariables: [0x0 string]
        ConditionVariables: [0x0 string]
        SelectedVariables: [5x1 string]
            ReadSize: 1
            NumMembers: 5
        LastMemberRead: [0x0 string]
            Files: [5x1 string]
```

The model that generated the data, TransmissionCasingSimplified, was configured such that the resulting ensemble contains variables including accelerometer data, Vibration, and tachometer

data, Tacho. By default, the simulationEnsembleDatastore object designates all these variables as both data variables and selected variables, as shown in the DataVariables and SelectedVariables properties.

ensemble.DataVariables

```
ans = 5x1 string
   "PMSignalLogName"
   "SimulationInput"
   "SimulationMetadata"
   "Tacho"
   "Vibration"
```

ensemble.SelectedVariables

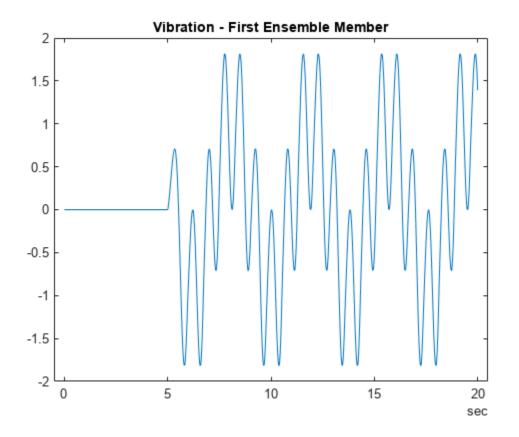
```
ans = 5x1 string
   "PMSignalLogName"
   "SimulationInput"
   "SimulationMetadata"
   "Tacho"
   "Vibration"
```

Suppose that for the analysis you want to do, you need only the Vibration data and the Simulink.SimulationInput object that describes the conditions under which this member data was simulated. Set ensemble.SelectedVariables to specify the variables you want to read. The read command then extracts those variables from the current ensemble member.

```
ensemble.SelectedVariables = ["Vibration";"SimulationInput"];
data1 = read(ensemble)
data1=1×2 table
Vibration SimulationInput
___________
{20202x1 timetable} {1x1 Simulink.SimulationInput}
```

data.Vibration is a cell array containing one timetable that stores the simulation times and the corresponding vibration signal. You can now process this data as needed. For instance, extract the vibration data from the table and plot it.

vibdata1 = data1.Vibration{1};
plot(vibdata1.Time,vibdata1.Data)
title('Vibration - First Ensemble Member')



The next time you call read on this ensemble, the last-read member designation advances to the next member of the ensemble (see "Data Ensembles for Condition Monitoring and Predictive Maintenance"). Read the selected variables from the next member of the ensemble.

```
data2 = read(ensemble)
```

```
data2=1×2 table
    Vibration SimulationInput
    {20215x1 timetable} {1x1 Simulink.SimulationInput}
```

To confirm that data1 and data2 contain data from different ensemble members, examine the values of the varied model parameter, ToothFaultGain. For each ensemble, this value is stored in the Variables field of the SimulationInput variable.

data1.SimulationInput{1}.Variables

data2.SimulationInput{1}.Variables

This result confirms that data1 is from the ensemble member with ToothFaultGain = -2, and data2 is from the member with ToothFaultGain = -1.5.

Append Derived Data to Ensemble Members

You can process data in an ensemble datastore and add derived variables to the ensemble members. For this example, process a variable value to compute a label that indicates whether the ensemble member contains data obtained with a fault present. You then add that label to the ensemble.

For this example, use the following code to create a simulationEnsembleDatastore object using data previously generated by running a Simulink® model at a various fault values. (See generateSimulationEnsemble.) The ensemble includes simulation data for five different values of a model parameter, ToothFaultGain. The model was configured to log the simulation data to a variable named logsout in the MAT-files that are stored for this example in simEnsData.zip. Because of the volume of data, the unzip operation might take a minute or two.

```
unzip simEnsData.zip % extract compressed files
ensemble = simulationEnsembleDatastore(pwd,'logsout')
ensemble =
    simulationEnsembleDatastore with properties:
        DataVariables: [5x1 string]
        IndependentVariables: [0x0 string]
        ConditionVariables: [0x0 string]
        SelectedVariables: [5x1 string]
            ReadSize: 1
            NumMembers: 5
        LastMemberRead: [0x0 string]
            Files: [5x1 string]
```

Read the data from the first member in the ensemble. The software determines which ensemble is the first member, and updates the property ensemble.LastMemberRead to reflect the name of the corresponding file.

```
data = read(ensemble)
```

```
data=1×5 table
PMSignalLogName
```

SimulationInput

{'logsout'} {1x1 Simulink.SimulationInput} {1x1 Simulink.SimulationMetadata} {2

By default, all the variables stored in the ensemble data are designated as SelectedVariables. Therefore, the returned table row includes all ensemble variables, including a variable SimulationInput, which contains the Simulink.SimulationInput object that configured the simulation for this ensemble member. That object includes the ToothFaultGain value used for the ensemble member, stored in a data structure in its Variables property. Examine that value. (For more information about how the simulation configuration is stored, see Simulink.SimulationInput (Simulink).)

data.SimulationInput{1}

Inputvars = data.SimulationInput{1}.Variables; Inputvars.Name

ans = 'ToothFaultGain'

Inputvars.Value

ans = -2

Suppose that you want to convert the ToothFaultGain values for each ensemble member into a binary indicator of whether or not a tooth fault is present. Suppose further that you know from your experience with the system that tooth-fault gain values less than 0.1 in magnitude are small enough to be considered healthy operation. Convert the gain value for this ensemble into an indicator that is 0 (no fault) for -0.1 < gain < 0.1, and 1 (fault) otherwise.

sT = abs(Inputvars.Value) < 0.1;</pre>

To append the new tooth-fault indicator to the corresponding ensemble data, first expand the list of data variables in the ensemble to include a variable for the indicator.

```
ensemble.DataVariables = [ensemble.DataVariables; "ToothFault"];
ensemble.DataVariables
```

```
ans = 6x1 string
    "PMSignalLogName"
    "SimulationInput"
    "SimulationMetadata"
    "Tacho"
    "Vibration"
    "ToothFault"
```

This operation is conceptually equivalent to adding a column to the table of ensemble data. Now that **DataVariables** contains the new variable name, assign the derived value to that column of the member using writeToLastMemberRead.

```
writeToLastMemberRead(ensemble, 'ToothFault', sT);
```

In practice, you want to append the tooth-fault indicator to every member in the ensemble. To do so, reset the ensemble datastore to its unread state, so that the next read operation starts at the first ensemble member. Then, loop through all the ensemble members, computing ToothFault for each member and appending it. The reset operation does not change ensemble.DataVariables, so "ToothFault" is still present in that list.

```
reset(ensemble);
sT = false;
while hasdata(ensemble)
    data = read(ensemble);
    InputVars = data.SimulationInput{1}.Variables;
    TFGain = InputVars.Value;
    sT = abs(TFGain) < 0.1;
    writeToLastMemberRead(ensemble, 'ToothFault',sT);
end
```

Finally, designate the new tooth-fault indicator as a condition variable in the ensemble datastore. You can use this designation to track and refer to variables in the ensemble data that represent conditions under which the member data was generated.

```
ensemble.ConditionVariables = {"ToothFault"};
ensemble.ConditionVariables
```

ans = "ToothFault"

You can add the new variable to ensemble.SelectedVariables when you want to read it out for further analysis. For an example that shows more ways to manipulate and analyze data stored in a simulationEnsembleDatastore object, see "Using Simulink to Generate Fault Data".

Read Multiple Ensemble Members in One Operation

To read data from multiple ensemble members in one call to the read command, use the ReadSize property of an ensemble datastore. This example uses simulationEnsembleDatastore, but you can use the same technique for fileEnsembleDatastore.

Use the following code to create a simulationEnsembleDatastore object using data previously generated by running a Simulink model at a various fault values (see generateSimulationEnsemble). The ensemble includes simulation data for five different values of a model parameter, ToothFaultGain. (Because of the volume of data, the unzip operation might take a minute or two.) Specify some of the data variables to read.

```
unzip simEnsData.zip % extract compressed files
ensemble = simulationEnsembleDatastore(pwd,'logsout');
ensemble.SelectedVariables = ["Vibration";"SimulationInput"];
```

By default, calling read on this ensemble datastore returns a single-row table containing the values of the Vibration and SimulationInput variables for the first ensemble member. Change the ReadSize property to read three members at once.

```
ensemble.ReadSize = 3;
data1 = read(ensemble)
data1=3×2 table
Vibration SimulationInput
{20202x1 timetable}
{20204x1 timetable} {1x1 Simulink.SimulationInput}
{20204x1 timetable} {1x1 Simulink.SimulationInput}
```

read returns a three-row table, where each row contains data from one of the first, second, and third ensemble members. read also updates the LastReadMember property of the ensemble datastore to a string array containing the paths of the three corresponding files. Avoid setting ReadSize to a value so large as to risk running out of memory while loading the data.

If the ensemble contains three or more additional members, the next read operation returns data from the fourth, fifth, and sixth members. Because the ensemble of this example contains only five members total, the next read operation returns only two rows.

```
data2 = read(ensemble)
```

data2=2×2 table
 Vibration SimulationInput
 {20213x1 timetable}
 {1x1 Simulink.SimulationInput}
 {1x1 Simulink.SimulationInput}

Version History

Introduced in R2018a

See Also

generateSimulationEnsemble | fileEnsembleDatastore

Topics

"Generate and Use Simulated Data Ensemble"

"Data Ensembles for Condition Monitoring and Predictive Maintenance"

workspaceEnsemble

Manage ensemble data stored in the MATLAB workspace using code generated by Diagnostic Feature Designer

Description

A workspaceEnsemble object is an ensemble object specialized for use in code generated by **Diagnostic Feature Designer**. The workspaceEnsemble object is similar to a fileEnsembleDatastore object, as both specify the data variables, independent variables, and condition variables in the ensemble. Unlike a file ensemble datastore, however, a workspace ensemble operates on data in memory rather than in external files.

When you import a table or a cell array into the app and generate code after you have completed your interactive feature design, that code includes the creation of a workspace ensemble. This ensemble contains variables that are identical to those in your initial import, and can manage any input data sets that include the same variables. For example, suppose that you import a 20-member table into the app, extract a feature, and generate a function. The workspace ensemble in that function is compatible with a 2000-member table, as long as the table includes the same variables.

For more information about data ensembles, see "Data Ensembles for Condition Monitoring and Predictive Maintenance".

Creation

Syntax

wsensemble = workspaceEnsemble(Name,Value)
wsensemble = workspaceEnsemble(data,Name,Value)

Description

wsensemble = workspaceEnsemble(Name,Value) creates an empty workspaceEnsemble
object wsensemble with properties specified by name-value pair arguments.

wsensemble = workspaceEnsemble(data,Name,Value) creates a workspaceEnsemble object
wsensemble from the data set data.

Input Arguments

data — Input data set

table | cell array of tables

Input data set, specified as a table or a cell array of tables.

- If data is a table, each row represents the data of one ensemble member.
- If data is a cell array of tables, each table in the cell represents the data of one ensemble member.

Properties

DataVariables — Data variables

string | cell array

Data variables in the ensemble, specified as a string or cell array. Data variables are the main content of the members of an ensemble. Data variables can include measured data or derived data. For example, your data variables might include measured vibration or simulated vibration signals and derived values such mean vibration value or peak vibration frequency.

Example: outputEnsemble = workspaceEnsemble(inputData, 'DataVariables',
["Vibration"; "Tacho"])

IndependentVariables — Independent variables

string | cell array

Independent variables in the ensemble, specified as a string or cell array. Typically, independent variables order the members of an ensemble. Examples are timestamps or the number of operating cycles.

Example: outputEnsemble =
workspaceEnsemble(inputData,'IndependentVariables',"Time")

ConditionVariables — Condition variables

string | cell array

Condition variables in the ensemble, specified as a string or cell array. Condition variables label the members in an ensemble according to the fault condition or other operating condition under which the ensemble member was collected.

Example: outputEnsemble =
workspaceEnsemble(inputData, 'ConditionVariables', "faultCode")

SelectedVariables — Selected variables

string | cell array

Variables to read from the ensemble, specified as a string or cell array. SelectedVariables identifies which variables in data to read and operate on.

Example: outputEnsemble.SelectedVariables = ["Vibration", "Tacho"]

ReadSize — Number of members to read

1 (default) | positive integer

Number of members to read from the workspace ensemble at once when you use the read command, specified as a positive integer that is smaller than the total number of members in the ensemble. By default, the read command returns a one-row table containing data from one ensemble member. To read data from multiple members in a single read operation, set this property to an integer value greater than one. For example, if ReadSize is 3, then read returns a three-row table where each row contains data from a different ensemble member. If fewer than ReadSize members are unread, then read returns a table with as many rows as there are remaining members.

Changing the ReadSize property also resets the ensemble to its unread state. For instance, suppose that you set ReadSize to 1 to read some ensemble members one at a time, and then change ReadSize to 3. The next read operation returns data from the first three ensemble members.

Object Functions

refresh	Update a workspace ensemble with partitions of modified or added data computed in
	parallel processing
writeMember	Write data to a specific workspace ensemble member
readMember	Return ensemble member data based on the member index
findIndex	Find the workspace ensemble member indices for members that match a specified
	variable name and value

Examples

Create and Read a Workspace Ensemble

Create a workspaceEnsemble object from an ensemble table and read its contents.

Load the ensemble table dataTable and view the first three members.

```
load dfd_Tutorial dataTable
head(dataTable,3)
```

Vibration	Tacho	faultCode
<pre>{6000x1 timetable}</pre>	<pre>{6000x1 timetable}</pre>	
{6000x1 timetable}	{6000x1 timetable}	1
{6000x1 timetable}	{6000x1 timetable}	1

The table contains 16 members, each of which contain timetables with vibration and tacho data along with a scalar fault code.

Create a Workspace Ensemble

Create a workspace ensemble wensemble from dataTable.

Confirm the data condition variable selections.

```
dv = wensemble.DataVariables
dv = 2x1 string
With matrix and "
```

```
"Vibration"
"Tacho"
```

cv = wensemble.ConditionVariables

cv = "faultCode"

Read Workspace Ensemble Members

Inspect the data variables in the workspace ensemble for the first two members.

By default, reading the ensemble returns all ensemble variables. To select a subset of variables to read, specify SelectedVariables.

```
wensemble.SelectedVariables = ["Vibration", "Tacho"];
```

Use read to get the contents of the next unread member. Each time you read a member, the software marks that member as read, and the next read command returns the following member. You can use a succession of read commands to loop through an ensemble. To start at the first member, use reset.

m2 = read(wensemble);

m1 and m2 are both tables containing vibration and tacho data. m1 contains the data for the first member. m2 contains the data for the second member.

Examine the vibration samples for both members. Extract the vibration signals from m1 and m2 and display the first three samples of each signal.

```
mlvib = readMemberData(m1, 'Vibration');
m2vib = readMemberData(m2, 'Vibration');
head(mlvib,3)
```

Time	Data	
0 sec	-0.66925	
0.005 sec	-0.61623	
0.01 sec	-0.56666	

head(m2vib,3)

Time	Data
0 sec 0.005 sec	-1.6231
0.01 sec	-1.5534

Each read command returns a unique result.

Manage Variables and Features in a Workspace Ensemble

This example illustrates some of the basic commands used in code that **Diagnostic Feature Designer** generates. The example shows how to use these commands to create a workspace ensemble from a table, perform member-by-member computations for a new feature, and create a feature table and an ensemble table from the workspace ensemble.

Interacting with a workspace ensemble is similar to interacting with a file ensemble datastore or a simulation ensemble datastore. Many of the commands are the same. Unlike the ensemble datastores, which allow interaction with external files, the workspace ensemble datastore enables interaction with data in memory.

Create a Workspace Ensemble from a Table

Load the ensemble table dataTable, which contains 16 members, each of which contain timetables with vibration and tacho data along with a scalar fault code.

load dfd_Tutorial dataTable

Create a workspace ensemble wensemble from dataTable, specifying the data variables and condition variables corresponding to the variables in dataTable.

```
wensemble = workspaceEnsemble(dataTable,'DataVariables',["Vibration";"Tacho"],...
    'ConditionVariables',"faultCode")
wensemble =
    workspaceEnsemble with properties:
    DataVariables: [2x1 string]
    IndependentVariables: [0x0 string]
    ConditionVariables: "faultCode"
    SelectedVariables: [3x1 string]
        ReadSize: 1
        NumMembers: 16
        LastMemberRead: [0x0 string]
```

Processing the data and extracting features requires only Vibration and Tacho. Specify SelectedVariables to contain Vibration and Tacho.

wensemble.SelectedVariables = ["Vibration", "Tacho"];

Compute Mean of Vibration Signal for First Ensemble Member

The mean of the vibration signal represents a scalar feature for each member. Compute this feature for the first member, using an approach that scales to a loop that processes multiple members.

Reset the ensemble and read the first member.

```
reset(wensemble)
m = read(wensemble)
m=1×2 table
Vibration Tag
```

```
{6000x1 timetable}
                            {6000x1 timetable}
Extract the vibration data from the member table m.
mvibd = readMemberData(m, 'Vibration');
Compute the mean value of the vibration.
m_mean = mean(mvibd.Data)
m_{mean} = 0.0218
Append the results to m.
m = [m,table(m mean, 'VariableNames', "Data Mean")]
m=1×3 table
        Vibration
                                  Tacho
                                                    Data_Mean
    {6000x1 timetable}
                            {6000x1 timetable}
                                                    0.021809
```

Add New Feature to Ensemble Variables

To incorporate the updated member into wensemble, you must first specify the new Data_Mean feature as an ensemble variable. Add Data_Mean to the set of ensemble data variables dv using dot notation.

```
dv = wensemble.DataVariables;
wensemble.DataVariables = [dv;"Data Mean"];
```

Append Updated Member Table to Workspace Ensemble

Append the updated member table to the ensemble using the writeToLastMemberRead command.

```
writeToLastMemberRead(wensemble,m)
```

Loop through Remaining Ensemble Members

Perform the same member-specific steps for the remaining ensemble members.

```
while hasdata(wensemble)
    m = read(wensemble);
    mvibd = readMemberData(m,'Vibration');
    m_mean = mean(mvibd.Data);
    m = [m,table(m_mean,'VariableNames',"Data_Mean")];
    writeToLastMemberRead(wensemble,m)
end
```

Create Feature Table and Ensemble Table from Workspace Ensemble

Extract the feature table from wensemble with the readFeatureTable command. View the first three rows.

```
ft = readFeatureTable(wensemble);
head(ft,3)
```

faultCode	Data_Mean	
0	0.021809	
1	-0.0092964	
1	-0.46431	

The feature table contains the condition variable FaultCode and the data variable Data Mean.

Set the SelectedVariables property to include all variables so that the resulting ensemble table contains all your information.

```
wensemble.SelectedVariables = ["Vibration";"Tacho";"Data_Mean";"faultCode"]
```

```
wensemble =
  workspaceEnsemble with properties:
        DataVariables: [3x1 string]
        IndependentVariables: [0x1 string]
        ConditionVariables: "faultCode"
        SelectedVariables: [4x1 string]
              ReadSize: 1
              NumMembers: 16
        LastMemberRead: [0x0 string]
```

Use the datastore command readall to convert the workspace ensemble into an ensemble table.

```
tensemble = readall(wensemble)
```

tensemble= <i>16×4 table</i> Vibration	Tacho	Data_Mean	faultCode
{6000x1 timetable}	{6000x1 timetable}	0.021809	Θ
{6000x1 timetable}	{6000x1 timetable}	-0.0092964	1
{6000x1 timetable}	{6000x1 timetable}	-0.46431	1
{6000x1 timetable}	{6000x1 timetable}	0.4922	1
{6000x1 timetable}	{6000x1 timetable}	0.3923	1
{6000x1 timetable}	{6000x1 timetable}	-0.12383	1
{6000x1 timetable}	{6000x1 timetable}	0.42548	1
{6000x1 timetable}	{6000x1 timetable}	-0.4598	1
{6000x1 timetable}	{6000x1 timetable}	0.062685	Θ
{6000x1 timetable}	{6000x1 timetable}	0.059155	Θ
{6000x1 timetable}	{6000x1 timetable}	0.037965	Θ
{6000x1 timetable}	{6000x1 timetable}	0.53982	1
{6000x1 timetable}	{6000x1 timetable}	0.52377	1
{6000x1 timetable}	{6000x1 timetable}	1.0357	1
{6000x1 timetable}	{6000x1 timetable}	1.0592	1
{6000x1 timetable}	{6000x1 timetable}	-0.94084	1

The table includes the original signals and the new feature.

Version History

Introduced in R2020a

See Also

Apps Diagnostic Feature Designer

Functions

read | readMemberData | readFeatureTable | writeToLastMemberRead | reset | readall |
writeMember | readMember | findIndex

Objects

fileEnsembleDatastore | simulationEnsembleDatastore

Topics

"Condition Indicators for Monitoring, Fault Detection, and Prediction" "Automatic Feature Extraction Using Generated MATLAB Code" "Anatomy of App-Generated MATLAB Code"