Least Squares Methods For System Identification

As one of the classical statistical regression techniques, and often the first to be taught to new students, least squares fitting can be a very effective tool in data analysis. Given measured data, we establish a relationship between independent and dependent variables so that we can use the data predictively. The main concern of Least Squares Data Fitting with Applications is how to do this on a computer with efficient and robust computational methods for linear and nonlinear relationships. The presentation also establishes a link between the statistical setting and the computational issues. In a number of applications, the accuracy and efficiency of the least squares fit is central, and Per Christian Hansen, Víctor Pereyra, and Godela Scherer survey modern computational methods and illustrate them in fields ranging from engineering and environmental sciences to geophysics. Anyone working with problems of linear and nonlinear least squares fitting will find this book invaluable as a hands-on guide, with accessible text and carefully explained problems. Included are • an overview of computational methods together with their properties and advantages • topics from statistical regression analysis that help readers to understand and evaluate the computed solutions • many examples that illustrate the techniques and algorithms Least Squares Data Fitting with Applications can be used as a textbook for advanced undergraduate or graduate courses and professionals in the sciences and in engineering.

Flexible systems of distributions are often used to fit empirical distribution functions. The hallmarks of such systems are simplicity and flexibility, and fitting is usually accomplished by moment matching or percentile matching. To summarize a set of data by a distribution function in Johnson's translation system, we use a least-squares approach to parameter estimation so that we seek to minimize the distance between the vector of "uniformized" order statistics and the corresponding vector of expected values. We use the software package FITTR1 to apply this technique to several examples. Compared to traditional methods of distribution fitting, the least-squares technique appears to yield fits of similar accuracy and to converge more reliably to a set of acceptable parameter estimates.

New Perspectives in Partial Least Squares and Related Methods shares original, peer-reviewed research from presentations during the 2012 partial least squares methods meeting (PLS 2012). This was the 7th meeting in the series of PLS conferences and the first to take place in the USA. PLS is an abbreviation for Partial Least Squares and is also sometimes expanded as projection to latent structures. This is an approach for modeling relations between data matrices of different types of variables measured on the same set of objects. The twenty-two papers in this volume, which include three invited contributions from our keynote speakers, provide a comprehensive overview of the current state of the most advanced research related to PLS and related methods. Prominent scientists from around the world took part in PLS
2012 and their contributions covered the multiple dimensions of the partial least squares-based methods. These exciting theoretical developments ranged from partial least squares regression and correlation, component based path modeling to regularized regression and subspace visualization. In following the tradition of the six previous PLS meetings, these contributions also included a large variety of PLS approaches such as PLS metamodels, variable selection, sparse PLS regression, distance based PLS, significance vs. reliability, and non-linear PLS. Finally, these contributions applied PLS methods to data originating from the traditional econometric/economic data to genomics data, brain images, information systems, epidemiology, and chemical spectroscopy. Such a broad and comprehensive volume will also encourage new uses of PLS models in work by researchers and students in many fields.

The method of least squares: the principal tool for reducing the influence of errors when fitting models to given observations.

Develops the full power of the least-squares method Enables engineers and scientists to apply the method to their specific problem Deals with linear as well as with non-linear least-squares, parametric as well as non-parametric methods

This book is intended primarily as a handbook for engineers who must design practical systems. Its primary goal is to discuss model development in sufficient detail so that the reader may design an estimator that meets all application requirements and is robust to modeling assumptions. Since it is sometimes difficult to a priori determine the best model structure, use of exploratory data analysis to define model structure is discussed. Methods for deciding on the “best” model are also presented. A second goal is to present little known extensions of least squares estimation or Kalman filtering that provide guidance on model structure and parameters, or make the estimator more robust to changes in real-world behavior. A third goal is discussion of implementation issues that make the estimator more accurate or efficient, or that make it flexible so that model alternatives can be easily compared. The fourth goal is to provide the designer/analyst with guidance in evaluating estimator performance and in determining/correcting problems. The final goal is to provide a subroutine library that simplifies implementation, and flexible general purpose high-level drivers that allow both easy analysis of alternative models and access to extensions of the basic filtering. Supplemental materials and up-to-date errata are downloadable at http://booksupport.wiley.com.

Since their emergence, finite element methods have taken a place as one of the most versatile and powerful methodologies for the approximate numerical solution of Partial Differential Equations. These methods are used in incompressible fluid flow, heat, transfer, and other problems. This book provides researchers and practitioners with a concise guide to the theory and practice of least-square finite element methods, their strengths and weaknesses, established successes, and open problems.

Statistical Techniques for Transportation Engineering is written with a systematic approach in mind and covers a full range of data
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analysis topics, from the introductory level (basic probability, measures of dispersion, random variable, discrete and continuous distributions) through more generally used techniques (common statistical distributions, hypothesis testing), to advanced analysis and statistical modeling techniques (regression, AnoVa, and time series). The book also provides worked out examples and solved problems for a wide variety of transportation engineering challenges. Demonstrates how to effectively interpret, summarize, and report transportation data using appropriate statistical descriptors Teaches how to identify and apply appropriate analysis methods for transportation data Explains how to evaluate transportation proposals and schemes with statistical rigor

This book discusses the design of reliable numerical methods to retrieve missing information in models of complex systems. A groundbreaking introduction to vectors, matrices, and least squares for engineering applications, offering a wealth of practical examples.

This unified modeling textbook for students of biomedical engineering provides a complete course text on the foundations, theory and practice of modeling and simulation in physiology and medicine. It is dedicated to the needs of biomedical engineering and clinical students, supported by applied BME applications and examples. Developed for biomedical engineering and related courses: speaks to BME students at a level and in a language appropriate to their needs, with an interdisciplinary clinical/engineering approach, quantitative basis, and many applied examples to enhance learning Delivers a quantitative approach to modeling and also covers simulation: the perfect foundation text for studies across BME and medicine Extensive case studies and engineering applications from BME, plus end-of-chapter exercises

This book presents an overview of the different errors-in-variables (EIV) methods that can be used for system identification. Readers will explore the properties of an EIV problem. Such problems play an important role when the purpose is the determination of the physical laws that describe the process, rather than the prediction or control of its future behaviour. EIV problems typically occur when the purpose of the modelling is to get physical insight into a process. Identifiability of the model parameters for EIV problems is a non-trivial issue, and sufficient conditions for identifiability are given. The author covers various modelling aspects which, taken together, can find a solution, including the characterization of noise properties, extension to multivariable systems, and continuous-time models. The book finds solutions that are constituted of methods that are compatible with a set of noisy data, which traditional approaches to solutions, such as (total) least squares, do not find. A number of identification methods for the EIV problem are presented. Each method is accompanied with a detailed analysis based on statistical theory, and the relationship between the different methods is explained. A multitude of methods are covered, including: instrumental variables methods; methods based on bias-compensation; covariance matching methods; and prediction error and maximum-likelihood methods. The book shows how many of the methods can be applied in either the time or the frequency domain and provides special methods adapted to the case of periodic excitation. It concludes with a chapter specifically devoted to practical aspects and user perspectives that will facilitate the transfer of the theoretical material to application in real systems. Errors-in-Variables Methods in System Identification gives readers the possibility of recovering true system dynamics from noisy
measurements, while solving over-determined systems of equations, making it suitable for statisticians and mathematicians alike. The book also acts as a reference for researchers and computer engineers because of its detailed exploration of EIV problems. Many practical applications require the reconstruction of a multivariate function from discrete, unstructured data. This book gives a self-contained, complete introduction into this subject. It concentrates on truly meshless methods such as radial basis functions, moving least squares, and partitions of unity. The book starts with an overview on typical applications of scattered data approximation, coming from surface reconstruction, fluid-structure interaction, and the numerical solution of partial differential equations. It then leads the reader from basic properties to the current state of research, addressing all important issues, such as existence, uniqueness, approximation properties, numerical stability, and efficient implementation. Each chapter ends with a section giving information on the historical background and hints for further reading. Complete proofs are included, making this perfectly suited for graduate courses on multivariate approximation and it can be used to support courses in computer-aided geometric design, and meshless methods for partial differential equations.

Parameter Estimation and Inverse Problems, Second Edition provides geoscience students and professionals with answers to common questions like how one can derive a physical model from a finite set of observations containing errors, and how one may determine the quality of such a model. This book takes on these fundamental and challenging problems, introducing students and professionals to the broad range of approaches that lie in the realm of inverse theory. The authors present both the underlying theory and practical algorithms for solving inverse problems. The authors' treatment is appropriate for geoscience graduate students and advanced undergraduates with a basic working knowledge of calculus, linear algebra, and statistics. Parameter Estimation and Inverse Problems, Second Edition introduces readers to both Classical and Bayesian approaches to linear and nonlinear problems with particular attention paid to computational, mathematical, and statistical issues related to their application to geophysical problems. The textbook includes Appendices covering essential linear algebra, statistics, and notation in the context of the subject. Includes appendices for review of needed concepts in linear, statistics, and vector calculus. Accessible to students and professionals without a highly specialized mathematical background.

Systems biology is a term used to describe a number of trends in bioscience research and a movement that draws on those trends. This volume in the Methods in Enzymology series comprehensively covers the methods in systems biology. With an international board of authors, this volume is split into sections that cover subjects such as machines for systems biology, protein production and quantification for systems biology, and enzymatic assays in systems biology research. This volume in the Methods in Enzymology series comprehensively covers the methods in systems biology.
international board of authors, this volume is split into sections that cover subjects such as machines for systems biology, protein production and quantification for systems biology, and enzymatic assays in systems biology research. Filtering and system identification are powerful techniques for building models of complex systems. This 2007 book discusses the design of reliable numerical methods to retrieve missing information in models derived using these techniques. Emphasis is on the least squares approach as applied to the linear state-space model, and problems of increasing complexity are analyzed and solved within this framework, starting with the Kalman filter and concluding with the estimation of a full model, noise statistics and state estimator directly from the data. Key background topics, including linear matrix algebra and linear system theory, are covered, followed by different estimation and identification methods in the state-space model. With end-of-chapter exercises, MATLAB simulations and numerous illustrations, this book will appeal to graduate students and researchers in electrical, mechanical and aerospace engineering. It is also useful for practitioners. Additional resources for this title, including solutions for instructors, are available online at www.cambridge.org/9780521875127.

This book constitutes the thoroughly refereed post-proceedings of the PASCAL (pattern analysis, statistical modelling and computational learning) Statistical and Optimization Perspectives Workshop on Subspace, Latent Structure and Feature Selection techniques, SLSFS 2005. The 9 revised full papers presented together with 5 invited papers reflect the key approaches that have been developed for subspace identification and feature selection using dimension reduction techniques, subspace methods, random projection methods, among others.

Using a friendly, nontechnical approach, the Second Edition of Regression Basics introduces readers to the fundamentals of regression. Accessible to anyone with an introductory statistics background, this book builds from a simple two-variable model to a model of greater complexity. Author Leo H. Kahane weaves four engaging examples throughout the text to illustrate not only the techniques of regression but also how this empirical tool can be applied in creative ways to consider a broad array of topics. New to the Second Edition • Offers greater coverage of simple panel-data estimation: Because the availability of panel data has increased over the past decade, this new edition includes coverage of estimation with multiple cross-sections of data across time. • Provides an introductory discussion of omitted variables bias: As a problem that frequently arises, this issue is important for those new to regression analysis to understand. • Includes up-to-date advances: Chapter 7 is expanded to include recent developments in regression. • Uses a diverse selection of examples: Engaging examples illustrate the wide application of regression analysis from baseball salaries to presidential voting to British crime rates to U.S. abortion rates and more. • Includes more end-of-chapter problems: This edition offers new questions at the end of chapters that are based on the new examples woven
through the book. • Illustrates examples using software programs: Appendix B now includes screenshots to further aid readers working with Microsoft Excel® and SPSS. Intended Audience This is an ideal core or supplemental text for advanced undergraduate and graduate courses such as Regression and Correlation, Sociological Research Methods, Quantitative Research Methods, and Statistical Methods in the fields of economics, public policy, political science, sociology, public affairs, urban planning, education, and geography.

This is the first comprehensive reference on trust-region methods, a class of numerical algorithms for the solution of nonlinear convex optimization methods. Its unified treatment covers both unconstrained and constrained problems and reviews a large part of the specialized literature on the subject. It also provides an up-to-date view of numerical optimization.

Teaches students about classical and nonclassical adaptive systems within one pair of covers Helps tutors with time-saving course plans, ready-made practical assignments and examination guidance The recently developed "practical subspace adaptive filter" allows the reader to combine any set of classical and/or non-classical adaptive systems to form a powerful technology for solving complex nonlinear problems

This is the first monograph on the subject, providing a comprehensive introduction to the LSFEM method for numerical solution of PDEs. LSFEM is simple, efficient and robust, and can solve a wide range of problems in fluid dynamics and electromagnetics.

The method of least squares was discovered by Gauss in 1795. It has since become the principal tool to reduce the influence of errors when fitting models to given observations. Today, applications of least squares arise in a great number of scientific areas, such as statistics, geodetics, signal processing, and control. In the last 20 years there has been a great increase in the capacity for automatic data capturing and computing. Least squares problems of large size are now routinely solved. Tremendous progress has been made in numerical methods for least squares problems, in particular for generalized and modified least squares problems and direct and iterative methods for sparse problems. Until now there has not been a monograph that covers the full spectrum of relevant problems and methods in least squares. This volume gives an in-depth treatment of topics such as methods for sparse least squares problems, iterative methods, modified least squares, weighted problems, and constrained and regularized problems. The more than 800 references provide a comprehensive survey of the available literature on the subject.

This book presents a detailed examination of the estimation techniques and problems in dynamic systems. Containing several illustrations and computer programs, the book promotes a better understanding of system modelling and parameter estimation. Parameter estimation involves observation of a dynamic system to develop mathematical models
that represent the system dynamics. With the increasing use of high speed digital computers, elegant and innovative
techniques like filter error method, H° and artificial neural networks are finding more and more use in parameter
estimation problems. The material is presented in an accessible manner and enables the user to implement and execute
the programs and, therefore, gain first-hand experience of the estimation progress.
This is the first book devoted entirely to total least squares. The authors give a unified presentation of the TLS problem. A
description of its basic principles are given, the various algebraic, statistical and sensitivity properties of the problem are
discussed, and generalizations are presented. Applications are surveyed to facilitate uses in an even wider range of
applications. Whenever possible, comparison is made with the well-known least squares methods. A basic knowledge of
numerical linear algebra, matrix computations, and some notion of elementary statistics is required of the reader;
however, some background material is included to make the book reasonably self-contained.

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Of related interest. Nonlinear Regression Analysis and its Applications Douglas M. Bates and Donald G. Watts ".an extraordinary
presentation of concepts and methods concerning the use and analysis of nonlinear regression models.highly recommend[ed].for anyone
need to use and/or understand issues concerning the analysis of nonlinear regression models." --Technometrics This book provides a
balance between theory and practice supported by extensive displays of instructive geometrical constructs. Numerous in-depth case studies
illustrate the use of nonlinear regression analysis--with all data sets real. Topics include: multi-response parameter estimation; models
defined by systems of differential equations; and improved methods for presenting inferential results of nonlinear analysis. 1988
with attention given to every aspect of the modeling process." --Short Book Reviews of the International Statistical Institute In this introduction
to nonlinear modeling, the authors examine a wide range of estimation techniques including least squares, quasi-likelihood, and Bayesian
methods, and discuss some of the problems associated with estimation. The book presents new and important material relating to the
concept of curvature and its growing role in statistical inference. It also covers three useful classes of models --growth, compartmental, and
multiphase --and emphasizes the limitations involved in fitting these models. Packed with examples and graphs, it offers statisticians,
statistical consultants, and statistically oriented research scientists up-to-date access to their fields. 1989 (0-471-61760-1) 768 pp.
Mathematical Programming in Statistics T. S. Arthanari and Yadolah Dodge "The authors have achieved their stated intention.in an
outstanding and useful manner for both students and researchers.Contains a superb synthesis of references linked to the special topics and
formulations by a succinct set of bibliographical notes.Should be in the hands of all system analysts and computer system architects."
--Computing Reviews This unique book brings together most of the available results on applications of mathematical programming in
statistics, and also develops the necessary statistical and programming theory and methods. 1981 (0-471-08073-X) 413 pp.
This Classic edition includes a new appendix which summarizes the major developments since the book was originally published in 1974.
The additions are organized in short sections associated with each chapter. An additional 230 references have been added, bringing the
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bibliography to over 400 entries. Appendix C has been edited to reflect changes in the associated software package and software distribution method. The editors of this book have incorporated contributions from a diverse group of leading researchers in the field of nonlinear systems. To enrich the scope of the content, this book contains a valuable selection of works on fractional differential equations. The book aims to provide an overview of the current knowledge on nonlinear systems and some aspects of fractional calculus. The main subject areas are divided into two theoretical and applied sections. Nonlinear systems are useful for researchers in mathematics, applied mathematics, and physics, as well as graduate students who are studying these systems with reference to their theory and application. This book is also an ideal complement to the specific literature on engineering, biology, health science, and other applied science areas. The opportunity given by IntechOpen to offer this book under the open access system contributes to disseminating the field of nonlinear systems to a wide range of researchers.

Provides a modern approach to least squares estimation and data analysis for undergraduate land surveying and geomatics programs. Rich in theory and concepts, this comprehensive book on least square estimation and data analysis provides examples that are designed to help students extend their knowledge to solving more practical problems. The sample problems are accompanied by suggested solutions, and are challenging, yet easy enough to manually work through using simple computing devices, and chapter objectives provide an overview of the material contained in each section. Understanding Least Squares Estimation and Geomatics Data Analysis begins with an explanation of survey observables, observations, and their stochastic properties. It reviews matrix structure and construction and explains the needs for adjustment. Next, it discusses analysis and error propagation of survey observations, including the application of heuristic rule for covariance propagation. Then, the important elements of statistical distributions commonly used in geomatics are discussed. Main topics of the book include: concepts of datum definitions; the formulation and linearization of parametric, conditional and general model equations involving typical geomatics observables; geomatics problems; least squares adjustments of parametric, conditional and general models; confidence region estimation; problems of network design and pre-analysis; three-dimensional geodetic network adjustment; nuisance parameter elimination and the sequential least squares adjustment; post-adjustment data analysis and reliability; the problems of datum; mathematical filtering and prediction; an introduction to least squares collocation and the kriging methods; and more. Contains ample concepts/theory and content, as well as practical and workable examples. Based on the author's manual, which he developed as a complete and comprehensive book for his Adjustment of Surveying Measurements and Special Topics in Adjustments courses. Provides geomatics undergraduates and geomatics professionals with required foundational knowledge. An excellent companion to Precision Surveying: The Principles and Geomatics Practice. Understanding Least Squares Estimation and Geomatics Data Analysis is recommended for undergraduates studying geomatics, and will benefit many readers from a variety of geomatics backgrounds, including practicing surveyors/engineers who are interested in least squares estimation and data analysis, geomatics researchers, and software developers for geomatics.

Least squares methods based on first-order systems have been recently proposed and analyzed for second-order elliptic equations and systems. They produce symmetric and positive definite discrete systems by using standard finite element spaces which are not required to satisfy the inf-sup condition. In this paper, several domain decomposition algorithms for these first-order least squares methods are studied. Some representative overlapping and substructuring algorithms are considered in their additive and multiplicative variants. The theoretical and numerical results obtained show that the classical convergence bounds (on the iteration operator) for standard Galerkin discretizations are also valid for least squares methods.
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