Brief paper

State-space LPV model identification using kernelized machine learning

Syed Zeeshan Rizvi a,*, Javad Mohammadpour Velni a, Farshid Abbasi a, Roland Tóth b, Nader Meskin c

a School of Electrical & Computer Engineering, The University of Georgia, Athens, GA 30602, USA
b Department of Electrical Engineering, Eindhoven University of Tech., P.O. Box 513, 5600 MB Eindhoven, The Netherlands
c Department of Electrical Engineering, Qatar University, Doha, Qatar

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ABSTRACT

This paper presents a nonparametric method for identification of MIMO linear parameter-varying (LPV) models in state-space form. The states are first estimated up to a similarity transformation via a nonlinear canonical correlation analysis (CCA) operating in a reproducing kernel Hilbert space (RKHS). This enables to reconstruct a minimal-dimensional inference between past and future input, output and scheduling variables, making it possible to estimate a state sequence consistent with the data. Once the states are estimated, a least-squares support vector machine (LS-SVM)-based identification scheme is formulated, allowing to capture the dependency structure of the matrices of the estimated state-space model on the scheduling variables without requiring an explicit declaration of these often unknown dependencies; instead, it only requires the selection of nonlinear kernel functions and the tuning of the associated hyper-parameters.

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1. Introduction

Linear parameter-varying (LPV) model identification has attracted a lot of attention within the system identification community in the recent past. Although a significant progress on the identification of LPV systems with input–output (IO) models has been achieved (Bamieh & Giarre, 2002; Tóth, 2010; Tóth, Laurain, Zheng, & Poolla, 2011), identification in an LPV state-space form remains challenging with several open problems. The main streams of LPV control synthesis approaches in the literature are derived from LPV state-space (SS) representations. However, the bulk of discrete-time LPV identification and modeling is often carried out under an IO structure. Therefore, a possible approach would be to transform available LPV-IO models to LPV-SS form. However, such a transformation is complicated as the conversion to equivalent SS models often results in dynamic dependence of the state-space matrices on the scheduling variables while approximative “realizations” deform the dynamical relations between the inputs and outputs, often leading to high output errors (Tóth, Abbas, & Werner, 2012). Allowing for such a dynamic dependence increases the complexity of the transformed LPV-SS model thereby making controller synthesis more difficult or even computationally infeasible. It is for this reason that LPV-SS models directly identified from IO data are of prime importance.

Broadly speaking, LPV identification methods can be categorized into parametric and nonparametric methods. In parametric identification of LPV models, the assumption is made that the scheduling dependencies of the model coefficients are known a priori (Bamieh & Giarre, 2002). However, in practice, selecting adequate functions to parameterize these dependencies is a non-trivial task where often one tries to include a wide array of basis functions to ensure that the process dynamics are captured. This often leads to over-parametrization of the model coefficients (Laurain, Tóth, Zheng, & Gilson, 2012), causing a large variance in the estimates. On the other hand, an inappropriate selection of these functions causes structural bias (Tóth et al., 2011). Examples of parametric LPV-SS identification include subspace identification methods published in van Wingerden and Verhaegen (2009) and Verdult and Verhaegen (2002). These methods pertain to systems that can be modeled with affine parameter-dependence, and are
usually only suitable for low-dimensional cases. For an overview of other LPV-SS identification schemes, see Tóth (2010). An alternative approach with an attractive bias–variance trade-off is to obtain a nonparametric reconstruction of the scheduling dependencies in LPV models. Kernel-based nonparametric identification techniques have demonstrated encouraging results for LPV-IO models in Abbasi, Mohammadpour, Tóth, and Meskin (2014), Laurain et al. (2012) and Tóth et al. (2011), among others; however, very few fully nonparametric methods for state-space model structures have been reported. A mixed parametric method based on least-squares support vector machine (LS-SVM) was proposed recently in dos Santos et al. (2014). In this work, the state matrix $A$ is described by a parametric model, while the state-readout matrix $C$ is described by a nonparametric one. The problem of selecting basis functions therefore is solved only partially. Additionally, the work dos Santos et al. (2014) focuses only on single-input single-output (SISO) LPV-SS models. In our recent work Rizvi, Mohammadpour, Tóth, and Meskin (2015b), we proposed an LS-SVM-based LPV-SS identification method for multi-input multi-output (MIMO) systems. Further improvement was presented in Rizvi, Mohammadpour, Tóth, and Meskin (2015a) by incorporating instrumental variables, making the technique robust to the presence of colored noise. A limiting factor in both of these works however, was the assumption of the availability of state measurements, which, most often, is not the case in practical situations. To avoid confusion, it is also noted that in van Wingerden and Verhaegen (2009) and Verdult and Verhaegen (2005), kernel-based methods have been applied for an entirely different purpose, namely to increase computational reliability of regression problems in predictor-based subspace identification with a fixed affine dependency structure of the estimated model.

In this paper, we present an LS-SVM-based nonparametric method for MIMO LPV-SS model identification. The proposed technique works in two steps; first, LS-SVM-based nonlinear canonical correlation analysis (CCA) is used to estimate the states of the data-generating system from inputs, outputs, and scheduling variables data. The estimated states are then used with the measured data to identify the state-space matrices of an LPV-SS model of the data-generating system with no assumption made a priori on the scheduling dependency structure. The main contribution of this paper lies in the formulation of kernelized CCA and LS-SVM for LPV-SS model identification such that the linearity in the dynamic relation of the model is retained. The paper is arranged as follows. The problem is formulated in Section 2. The use of correlation analysis for the estimation of the states is derived and explained in Section 3. Section 4 details the LS-SVM-based identification algorithm. To demonstrate the capabilities of the developed approach, simulation studies are provided in Section 6. Finally, concluding remarks are made in Section 7.

2. Problem formulation and preliminaries

Consider an LPV system represented by the following discrete-time state-space innovation noise model:

\[ x_{k+1} = A(p_k)x_k + B(p_k)u_k + K(p_k)e_k, \]
\[ y_k = C(p_k)x_k + D(p_k)u_k + e_k, \]

where $k \in \mathbb{Z}$ denotes discrete-time, and $A(p_k) \in \mathbb{R}^{n \times n}$, $B(p_k) \in \mathbb{R}^{n \times m}$, $K(p_k) \in \mathbb{R}^{n \times n}$, $C(p_k) \in \mathbb{R}^{r \times n}$, and $D(p_k) \in \mathbb{R}^{r \times m}$ are smooth functions of time-varying scheduling variables $p_k \in \mathbb{P}$ with $\mathbb{P}$ being compact. Variables $u_k \in \mathbb{R}^m$, $y_k \in \mathbb{R}^r$, and $x_k \in \mathbb{R}^n$ represent the inputs, outputs, and states of the system at time $k$, while $e_k \in \mathbb{R}^r$ is a stochastic white noise process, independent of $u$. By substituting $e_k = y_k - C(p_k)x_k - D(p_k)u_k$ in (1a), we can re-write the above set of equations as

\[ x_{k+1} = \tilde{A}(p_k)x_k + \tilde{B}(p_k)u_k + K(p_k)y_k, \]
\[ y_k = C(p_k)x_k + D(p_k)u_k + e_k, \]

where $\tilde{A}(p_k) = A(p_k) - C(p_k)K(p_k)$, and $\tilde{B}(p_k) = B(p_k) - K(p_k)D(p_k)$. Similar to the LTI case, (2) must be asymptotically stable in the deterministic sense (even if asymptotic stability of (1) is not required), otherwise identification of (1) is ill-posed due to the divergence of the variance of the resulting stochastic process. Our aim is to develop a kernelized LS-SVM approach to estimate the functional dependencies of the state-space matrices on the scheduling variables, given only the measurements $D = \{ u_k, y_k, p_k^N \}_{k=1}^N$, where $N$ is the number of samples (see the equation in Box 1).

3. A KCCA-based approach for state estimation

To achieve the aforementioned objective, first we aim at estimating the state sequence $\{ x_k \}_{k=1}^N$ compatible with $D$.

3.1. Canonical correlation analysis

Canonical correlation analysis (CCA) is a statistical method mainly used to determine linear relations among several variables and had a major role in the development of LTI subspace identification. Given two sets of variables, $u \in \mathbb{R}^n$ and $y \in \mathbb{R}^y$, with $N$ samples of each collected in $U \in \mathbb{R}^{N \times n}$ and $Y \in \mathbb{R}^{N \times y}$, CCA aims at finding vectors $v \in \mathbb{R}^n$ and $w \in \mathbb{R}^y$ to maximize correlation between projected variables $Uv$ and $Yw$, also known as variates (Suykens, Gestel, Moor, & Vandewalle, 2002). This leads to the following constrained optimization problem:

\[ \max_{v, w} w^T U^T Y u, \quad \text{s.t.} \quad w^T U^T U w = v^T Y^T Y v = 1. \]

The optimization solved in the dual form leads to a generalized eigenvalue problem. For more details, see Verdult, Suykens, Boets, Goethals, and De Moor (2004). CCA only uses second order information to identify the relation between data sets, an important consequence of which is that CCA and its regularized versions are easily kernelizable and can handle nonlinear relationships (De Bie & De Moor, 2003).

3.2. Regularized kernel CCA for LPV state estimation

In our LPV problem setting, we aim to use CCA to find an estimate of the state sequence associated with $D$. However, we will show that the associated relationship between the inputs and outputs of the data-generating LPV model (1) that defines the so-called state map is a heavily nonlinear dynamic function of $p_k$. This state map can be captured by modifying the linear CCA and incorporating kernel functions to map the nonlinear dynamic relations into a reproducing kernel Hilbert space (RKHS), where classical CCA is applied, resulting in a kernelized CCA method (Bach & Jordan, 2003). The main idea behind this is that the states are the minimal interface between the past and future input, output and scheduling variable data; therefore, the states are expected to be the representative of the past behavior needed to determine the future behavior (Verdult et al., 2004).

Define the past scheduling variables $\tilde{p}_{k-d}^p \in \mathbb{R}^{d \cdot p}$ and future scheduling variables $\tilde{p}_{k+d}^F \in \mathbb{R}^{d \cdot F}$ w.r.t. time instant $k$ as

\[ \tilde{p}_{k}^p := [p_{k-d}^T \ldots p_{k-1}^T]^T, \]
\[ \tilde{p}_{k+d}^F := [p_{k+d}^T \ldots p_{k+1}^T]^T, \]

where $d$ denotes the number of past and future samples. Past and future inputs and outputs $\tilde{u}_{k}^p \in \mathbb{R}^{d \cdot u}$, $\tilde{y}_{k}^p \in \mathbb{R}^{d \cdot y}$, $\tilde{u}_{k+d}^F \in \mathbb{R}^{d \cdot u}$, and
\[
\begin{bmatrix}
    y_k \\
    y_{k+1} \\
    \vdots \\
    y_{k+d-1}
\end{bmatrix} = \begin{bmatrix}
    C(p_k) \\
    C(p_{k+1})A(p_k) \\
    \vdots \\
    C(p_{k+d-1})\prod_{l=2}^{d} \tilde{A}(p_{k+d-l-1})
\end{bmatrix} x_k + \begin{bmatrix}
    D(p_k) \\
    D(p_{k+1}) \\
    \vdots \\
    D(p_{k+d-1})
\end{bmatrix} \begin{bmatrix}
    y_{k+1} \\
    y_{k+2} \\
    \vdots \\
    y_{k+d-1}
\end{bmatrix} + \begin{bmatrix}
    0 \\
    0 \\
    \vdots \\
    0
\end{bmatrix}
\]

Box I.

The dynamic dependence argument for notational ease, the state sequence statistics can be given by
\[
x_k = (C_{p_k}(k))^\dagger \left( I - C_{p_k}(k) \tilde{A}_{k+d} - \tau_{p_k}(k) \bar{u}_{k+d} \right) - (C_{p_k}(k))^\dagger \bar{e}_{k+d},
\]
where \((\cdot)^\dagger\) indicates the Moore–Penrose pseudo-inverse, which exists due to injectivity of the linear map \(C_{p_k}(k)\) in (9). Using a similar definition of a d-step backward reachability matrix \(\tilde{R}_d(k)\) depending on \(p_{k-d}, \ldots, p_{k-1}\) and its counterpart \(\bar{v}_d^p(k)\) with respect to \(K(p_k)\), \(x_k\) can also be given as
\[
x_k = \left( \prod_{l=1}^{d} \tilde{A}(p_{l-1}) \right) x_{k-d} + \tilde{R}_d^p(k) \bar{u}_{k+d} + \bar{v}_d^p(k) \bar{e}_d.
\]

which in turn can be substituted into (5) to obtain a relation of future and past IO data similar to the data equation used in predictor-based subspace identification:
\[
\hat{y}_{k+d}^d = C_{\hat{p}_k}(k)\tilde{R}_d^p(k)\tilde{u}_{k+d} + \tau_{p_k}(k)\bar{u}_{k+d} + C_{\hat{p}_k}(k)\bar{v}_d^p(k)\bar{y}_d^p \nonumber
\]
\[
+ (C_{\hat{p}_k}(k) - p(k)) \cdot \hat{y}_{k+d}^d + C_{\hat{p}_k}(k)\hat{x}_{k-d}^d + \bar{e}_{k+d}.
\]

where \(d\) is chosen such that \(\hat{x}_{k-d}^d \approx 0\) due to the asymptotic stability of (2b). This reveals that the state sequence can be estimated via a CCA between past and future IO data.

To illustrate the concept, one can take (6) and since \(e\) is an independent and identically distributed (i.i.d) zero-mean process, the expected value of the last term on the right-hand side is zero, giving us, in the conditional mean sense, the following unbiased state estimate
\[
\hat{x}_k = \left( C_{\hat{p}_k}(k) \right)^\dagger \left[ -\tau_{p_k}(k) I - C_{\hat{p}_k}(k) \right] \hat{y}_{k+d}^d + \bar{v}_d^p(k) \bar{y}_d^p.
\]

Note that (9) is a non-minimal variance estimator; however, if we are allowed to change the state basis in terms of the CCA applied on (8), we can then determine a state transformation (see the
discussion of Remark 1) that minimizes this variation contribution by maximizing the correlation between the associated variates. Similarly, choosing $d$ such that $\chi^2_p(k) \approx 0$ in (7), we can arrive at the predictor
\begin{equation}
\hat{x}_k = \left[ \Psi_p^\top(k) \quad \Psi_p^\top(0) \right] \hat{\beta}_d.
\end{equation}

Even if both $\psi_p(\hat{p}_d^k)$ and $\psi_p(\hat{p}_d^0)$ are unknown mappings (defined by the to-be-estimated matrix functions), the relations (9) and (10) allow the use of CCA for the estimation of $\hat{x}_k$. Note that maximization of the covariance of the variates can result in estimation of $\hat{x}_k$ on different state basis, which can be seen as a p-dependent state transformation applied on these maps. As these maps at least have polynomial dependence on $\hat{p}_d^k$ and $\hat{p}_d^0$ even in case of affine dependence of the original matrix functions of (1), a tailor-made kernelized formulation of CCA is required for the underlying estimation problem. To develop this formulation, we define the past and future data sets $\Phi_p, \Phi_f \in \mathbb{R}^{n_c \times n_c}$ as
\begin{align}
\Phi_p & := [\psi_p(\hat{p}_d^k)x_d^d \cdots \psi_p(\hat{p}_d^N)x_d^d] \top, \\
\Phi_f & := [\psi_p(\hat{p}_d^{k+d})x_d^d \cdots \psi_p(\hat{p}_d^{N+d})x_d^d] \top,
\end{align}

where $\psi_p : \mathbb{R}^{n_p} \to \mathbb{R}^{n_c \times \dim(x_n+n_y)}$ and $\psi_f : \mathbb{R}^{n_p} \to \mathbb{R}^{n_c \times \dim(x_n+n_y)}$ represent unknown feature maps that, respectively, map the past and future scheduling variables into an RHKS $\Phi_p$ defined uniquely by a symmetric and positive definite kernel function $\hat{k} : \mathbb{R}^{n_p} \times \mathbb{R}^{n_p} \to \mathbb{R}$ (for details, see Cucker & Smale, 2001); variable $n_c$ represents the dimension of this possibly infinite-dimensional feature space. The kernel function, with arguments in the input space $\mathbb{R}^{n_p}$, corresponds to an inner product in the RHKS as
$$[\psi_p(\hat{p}_d^k)] \cdot [\psi_p(\hat{p}_d^j)] = \hat{k}(\hat{p}_d^k, \hat{p}_d^j).$$

Now the CCA problem corresponding to the equivalent representation (2) becomes
\begin{equation}
\max_{v_1, v_2} \left\{ \eta^\top \Phi_p \Phi_f w_j \right\} \text{ s.t. } v_1^\top \Phi_f \Phi_p v_1 = w_1^\top \Phi_p \Phi_p w_1 = 1,
\end{equation}

where $v_j \in \mathbb{R}^{n_c}$, $w_j \in \mathbb{R}^{n_c}$ with $j \in \{1, \ldots, N\}$ are directions in the feature space $\Phi_p$, along which the projections of the future and past data have maximum correlation. The KCCA in terms of (12), though regularized, does not provide a useful canonical correlation of the variables. The Authors of this early version of KCCA, Bach and Jordan, argue in Bach and Jordan (2003) that the geometric interpretation of (12) is equivalent to maximizing the cosine of the angle between subspaces generated by the column spaces of $\Phi_p$ and $\Phi_f$. If the non-centered Gram matrices are invertible, as for example, when the data points are distinct and Gaussian kernels are used, then the two column spaces are identical and the angle between them is zero. This results in a canonical correlation estimate that is always equal to one. In other words, (12) does not give a useful canonical correlation (Bach & Jordan, 2003). To overcome this “naive kernelization”, different variants of KCCA were later proposed that can provide a good estimator for general kernels. An improved regularized version based on LS-SVM was later introduced in Suykens et al. (2002), the primal version of which, adapted to the case of the LPV-SS model (2), is given as
\begin{equation}
\max_{v_j, w_j} \left\{ \eta^\top \Phi_f \Phi_p v_j \right\} \text{ s.t. } v_j^\top \Phi_f \Phi_p v_j = w_j^\top \Phi_p \Phi_p w_j = 1,
\end{equation}

for $k = 1, \ldots, N$, where $v_j, w_j \in \mathbb{R}^+$ are positive hyper-parameters needed to be chosen. The main advantage of this improved CCA lies in the introduction of the last two terms in the cost function, which help to regularize $v_j, w_j$, making sure they do not become arbitrarily large. Writing the above problem in a dual form, we define the Lagrangian as given in (14), where $\eta_j = [\eta^0_j \cdots \eta^N_j]^\top \in \mathbb{R}^N$ and $\kappa_j = [\kappa^0_j \cdots \kappa^N_j]^\top \in \mathbb{R}^N$ are Lagrange multipliers. The dual form of (13) is obtained via the Karush–Kuhn–Tucker (KKT) conditions, i.e., finding the derivatives $\frac{\partial \mathcal{L}}{\partial v_j} = \frac{\partial \mathcal{L}}{\partial w_j} = \frac{\partial \mathcal{L}}{\partial \eta_j} = \frac{\partial \mathcal{L}}{\partial \kappa_j} = \frac{\partial \mathcal{L}}{\partial \alpha_j}$ and equating them to zero, which are not shown here due to the space limitations.
\begin{equation}
\mathcal{L}(v_j, w_j, s, r, \eta_j, \kappa_j) := \left\{ \begin{array}{l}
\mathcal{J}(v_j, w_j, s, r) - \sum_{k=1}^N \eta_k^2 (s_k - v_j^\top \psi_p(\hat{p}_d^{k+d})x_d^{k+d})^2 - \sum_{k=1}^N \kappa_k^2 (r_k - w_j^\top \psi_p(\hat{p}_d^{k+d})x_d^{k+d})^2,
\end{array} \right.
\end{equation}

Using these conditions to eliminate the primal decision variables $v_j, w_j, s, r$, and substituting $\lambda_j = 1/\gamma$, the above problem can be simplified to a regularized generalized eigenvalue problem as
\begin{align}
K_{\beta} \kappa_j &= \lambda_j [v_k] + 1) \eta_j, \quad K_{\alpha} \eta_j = \lambda_j [v_k] K_{\beta} \kappa_j + 1) \kappa_j,
\end{align}

where $K_{\beta} = \Phi_f \Phi_p$ and $K_{\beta} = \Phi_p \Phi_p$ are kernel matrices that express the inner product of the feature maps in $\Phi_p$. The elements of the kernel matrices are
\begin{align}
K_{\beta} & = \hat{k}(\hat{p}_d^k, \hat{p}_d^j), \quad K_{\beta} = \hat{k}(\hat{p}_d^k, \hat{p}_d^j),
\end{align}

Function kernels can be chosen from a variety of different functions, including, but not limited to polynomial kernels $\hat{k}(p_k, p_j) = (p_k \cdot p_j + 1)^q$, and radial basis functions (RBF) $\hat{k}(p_k, p_j) = \exp(-\frac{1}{2}(p_k - p_j)^2)$. Parameters $q \in \mathbb{N}$ and $\sigma \in \mathbb{R}^+$ denote the degree of the polynomial and the spread of the RBF function; these are essentially tuning parameters chosen by the user (Schölkopf & Smola, 2002). By solving (15), one can find the primal decision variables $v_j = \Phi_f^\top \eta_j$ and $w_j = \Phi_p^\top \kappa_j$, which are obtained by solving the KKT conditions $\frac{\partial \mathcal{J}}{\partial \eta_j} = 0 = \frac{\partial \mathcal{J}}{\partial \kappa_j} = 0$ and obtain an estimate of the state evolution of (1) with $r$. As $K_{\beta}, K_{\alpha} \in \mathbb{R}^{n_c \times n_c}$, the regularized generalized eigenvalue problem (15) can have up to $2N$ different solutions $\eta_j, \kappa_j, j = 1, \ldots, 2N$, defining the primal decision variables $v_j = \Phi_f^\top \eta_j$ and $w_j = \Phi_p^\top \kappa_j$. Since each of these solutions gives a direction in the feature space correlating past data with the future data, each solution can give us one component, i.e., the jth component, of the state variable that ties the past behavior to the future. Therefore, the estimate of a compatible state vector at time instant $k$ follows using the jth solution to the CCA problem as
\begin{equation}
\hat{x}_k = v_j^\top \psi_p(\hat{p}_d^{k+d})x_d^{k+d}.
\end{equation}

Substituting above the earlier solved KKT condition gives $v_j = \Phi_f^\top \eta_j$ and replacing the feature space dot-product $\psi_p^\top(\cdot) \psi_p(\cdot)$ with a kernel function $\hat{k}(\cdot, \cdot)$, we obtain
\begin{equation}
\hat{x}_k = \eta_j^\top \left[ \begin{array}{c}
\hat{k}(\hat{p}_d^{k+d}, \hat{p}_d^{k+d}) \\
\vdots \\
\hat{k}(\hat{p}_d^{k+d}, \hat{p}_d^{k+d})
\end{array} \right] \hat{x}^{k+d}.
\end{equation}

Similarly, $w_j = \Phi_p^\top \kappa_j$ gives the estimated jth component of the state vector at time $k$ as
\begin{equation}
\hat{x}_k = w_j^\top \psi_p(\hat{p}_d^k)x_d^k = \kappa_j^\top \left[ \begin{array}{c}
\hat{k}(\hat{p}_d^k, \hat{p}_d^k) \\
\vdots \\
\hat{k}(\hat{p}_d^k, \hat{p}_d^k)
\end{array} \right] \hat{x}_k.
\end{equation}
Remark 1. All 2N solutions of the regularized generalized eigenvalue problem (15) in terms of normalized eigenvectors can be analytically calculated via the following economical singular value decomposition (SVD)

\[
\begin{bmatrix}
\nu \mathbf{K}_d + I & \nu \mathbf{P}_{\mathbf{y}_{\mathbf{p}}^d} \hspace{1em} - \mathbf{G} \\
0 & \mathbf{P}_{\mathbf{y}_{\mathbf{p}}^d} \\
\end{bmatrix}
= \mathbf{W} \mathbf{V}^T
\]

where \(\mathbf{V}\) is a diagonal matrix containing all non-zero singular values, and the corresponding solutions are \(\eta_j = [\nu_1, \nu_2, \ldots, \nu_N]\), with \(\nu_j\) denoting the jth column. An effective dimension of \(\tilde{x}\) can be chosen by only taking into account those \(\tilde{x}_j\) which are associated with the \(\hat{n}\) most significant singular values. From the stochastic point of view, without regularization, the reconstructed sequences \(\tilde{x}_j\) are independent and the magnitude of their autocorrelation reveals their significance in the canonical relationship.

Therefore, given \(d\) measurements of inputs, outputs, and scheduling variables, a state sequence \(\tilde{x}_e\), compatible with the system, can be estimated by determining the maximum correlation between \(\psi_p(\tilde{x}_e)\) and \(\psi_p(\tilde{x}_e)\) in the CCA sense. The notion of compatibility corresponds to the fact that the state is estimated up to a linear map or state transformation \(T : \mathbb{R}^{N_{\text{p}}+N_y} \rightarrow \mathbb{R}^{N_{x}}\), such that \(\tilde{x}_e = \mathcal{E}(T \circ p)(x_n | \mathcal{P})\) in the conditional mean sense. The state transformation \(T\) can have dynamic dependence on \(p_k, \ldots, p_{k-1}\) (Töth et al., 2012) and with \(N_{x}\) it is injective. Therefore, \(\tilde{x}_e\) is estimated in a state-space basis different from the basis of \(x_e\). This state-space basis and its dimension is determined by the user using the rank-revealing property of the SVD in (20).

This is an established practice in subspace identification for LPV (see Felici, van Wingerden, & Verhaegen, 2007; Verdult & Verhaegen, 2005) and LTI systems (see Overschee & De Moor, 1995).

Hence, \(\tilde{x}_e\) corresponds to the estimate of the state sequence of an equivalent realization of (2) as

\[
\begin{align*}
\tilde{x}_{e+1} &= (\hat{A} \circ p) \tilde{x}_e + \tilde{B}(\hat{p}) y_k + (K_e \circ p) y_k, \\
y_k &= (C_e \circ p) \tilde{x}_e + D u_k + e_k,
\end{align*}
\]

where subscript \(e\) denotes the estimate and \(T \hat{A}, T \tilde{B}, \hat{T} \tilde{B}\),

\(T\) is given by

\[
\begin{bmatrix}
\mathbf{K}_d & \mathbf{P}_{\mathbf{y}_{\mathbf{p}}^d} \\
0 & \mathbf{P}_{\mathbf{y}_{\mathbf{p}}^d} \\
\end{bmatrix}
= \mathbf{W} \mathbf{V}^T
\]

where \(\mathbf{V}\) is a diagonal matrix containing all non-zero singular values, and the corresponding solutions are \(\eta_j = [\nu_1, \nu_2, \ldots, \nu_N]\), with \(\nu_j\) denoting the jth column. An effective dimension of \(\tilde{x}\) can be chosen by only taking into account those \(\tilde{x}_j\) which are associated with the \(\hat{n}\) most significant singular values. From the stochastic point of view, without regularization, the reconstructed sequences \(\tilde{x}_j\) are independent and the magnitude of their autocorrelation reveals their significance in the canonical relationship.

4 Compared to the possible case of dependencies in (21), for the sake of simplicity, here we restrict our dependency class to be static (as in the original representation form (2)).
primal decision variables and obtain the following equations:

\[ \begin{align*}
\vec{x}_{k+1} &= \begin{bmatrix} \alpha \vec{p}_k \end{bmatrix}_k + \Gamma^{-1} \vec{y}_k, \\
y_k &= \begin{bmatrix} \beta \vec{p}_k \end{bmatrix}_k + \Psi^{-1} \vec{y}_k,
\end{align*} \tag{28a}\]

where \[ \vec{p}_k \] are the matrices containing the Lagrange multipliers, \( \Gamma \) the KKT conditions in (25a)–(25b) as

\[ \begin{align*}
[\Omega]_{i,k} &= \sum_{i=4}^{3} z_i(j) \hat{k}(p_i, p_k) \Xi(z_i), \\
[\Xi]_{i,k} &= \sum_{i=4}^{3} z_i(j) \hat{k}(p_i, p_k) \Xi(z_i), \\
\end{align*} \tag{29a}\]

\[ \begin{align*}
\xi_{i}(k) &= \begin{cases} \vec{x}_k, & i = 1, 4, \\
\vec{u}_k, & i = 2, 5, \\
\vec{y}_k, & i = 3.
\end{cases}
\end{align*} \tag{29b}\]

We can now write (28) in a compact form as follows:

\[ \begin{align*}
\vec{x}_{k+1} &= \alpha \Omega + \Gamma^{-1} \alpha, \\
Y &= \beta \Xi + \Psi^{-1} \beta,
\end{align*} \tag{30}\]

where \( \alpha \in \mathbb{R}^{n \times n} \) and \( \Xi \in \mathbb{R}^{n \times n} \) are kernel matrices as defined above, \( \alpha = [\alpha_1, \ldots, \alpha_n] \in \mathbb{R}^{n \times n} \) and \( \beta = [\beta_1, \ldots, \beta_n] \in \mathbb{R}^{n \times n} \) are the matrices containing the Lagrange multipliers, \( \vec{x}_{k+1} = [\vec{x}_k, \ldots, \vec{x}_{k+1}] \in \mathbb{R}^{n \times n} \) and \( Y = [Y_1, \ldots, Y_n] \in \mathbb{R}^{n \times n} \) contain the estimated states and outputs for the \( n \) samples, respectively. The solution to the above equations can be obtained as follows:

\[ \begin{align*}
\vec{u} \Xi &= (I_n \otimes \Gamma^{-1} + \Omega \otimes I_n)^{-1} \vec{u} \Xi, \\
\vec{Y} \Xi &= (I_n \otimes \Psi^{-1} + \Xi \otimes I_n)^{-1} \vec{Y} \Xi
\end{align*} \tag{31}\]

where matrices \( I_n \) and \( I_n \) represent identity matrices of dimensions \( n \) and \( n_n \), respectively. For a given solution to (31a)–(31b), the estimate of the state-space matrices can be calculated by using the KKT conditions in (25a)–(25b) as

\[ \begin{align*}
\vec{A}(\cdot) &= \vec{W}_1 \Phi_1(\cdot) = \sum_{j=1}^{N} \alpha_j \vec{x}_1 \Xi \vec{k}_1(p_j, \cdot), \\
\vec{B}(\cdot) &= \vec{W}_2 \Phi_2(\cdot) = \sum_{j=1}^{N} \alpha_j \vec{u}_1 \Xi \vec{k}_2(p_j, \cdot), \\
\vec{C}(\cdot) &= \vec{W}_3 \Phi_3(\cdot) = \sum_{j=1}^{N} \beta_j \vec{y}_1 \Xi \vec{k}_3(p_j, \cdot), \\
\vec{D}(\cdot) &= \vec{W}_4 \Phi_4(\cdot) = \sum_{j=1}^{N} \gamma_j \vec{y}_1 \Xi \vec{k}_4(p_j, \cdot).
\end{align*} \tag{32}\]

This gives a nonparametric estimate of the SS matrices.

5. Tuning of the hyper-parameters

Both the state trajectory estimation in terms of the KCCA problem and the estimation of the matrix functions of the state-space representation require the choice of hyper-parameters for the definition of the associated kernel functions and other regularization parameters. Let \( \theta \) be the collection of hyper-parameters: \( \nu \), \( \nu \), and kernel coefficients, e.g., \( \alpha \), associated with the state estimation detailed in Section 3, while \( \theta \) be the collection of hyper-parameters: \( \gamma_1, \ldots, \gamma_n, \psi_1, \ldots, \psi_n \), and kernel coefficients, e.g., \( \alpha \), associated with the matrix function estimation problem in Section 4. Let \( \theta = [\theta_1, \theta_2]^T \). Denote the model \( \mathcal{M}(\theta) \) as the solution of the specified state and matrix function estimation problems using the data estimation set \( \mathcal{D} \) and a fixed choice of \( \theta \). Additionally, let \( \mathcal{D}_0 \) be an independent data set generated by (1) and define

\[\text{BFR}(\theta) = 100\% \cdot \max \left(1 - \frac{\|y_k - \vec{y}_k(\theta)\|_2}{\|y_k - \vec{y}_k\|_2}, 0\right), \tag{33}\]

as fitness score or best fit rate (BFR) between the actual output trajectory \( y \) of \( \mathcal{D}_0 \), its mean \( \vec{y}_k \), and the simulated output \( y \) of the identified model \( \mathcal{M}(\theta) \) w.r.t. the inputs and scheduling trajectory of \( \mathcal{D}_0 \). We seek to maximize (33) over \( \theta \). This results in a nonlinear optimization problem with a quadratic cost function, which can be seen as an inference problem between the data sets \( \mathcal{D} \) and \( \mathcal{D}_0 \) under the given parametrization of the estimation problems in terms of \( \theta \).

Alternatively, we also formulate the choice of the hyper-parameters \( \theta_1 \) and \( \theta_2 \) under a Bayesian setting by assuming a Gaussian distribution (with an RBF kernel) of the state variable and matrix functions and a uniform distribution of \( \theta_1 \) and \( \theta_2 \). Note that in this setting, the matrix function estimation problem (Section 4) is conditioned on the estimated \( \hat{x} \), dependent on the prior \( \theta_1 \), and as the estimation involves an SVD, even in case of a fixed choice of \( n \) no joint formulation of the hyper-parameter estimation of \( \theta_1 \) and \( \theta_2 \) can be given. Furthermore, Hardoon and Shawe-Taylor (2009) provides a detailed theoretical analysis of KCCA from the stochastic point of view. However, the problem of choosing the regularization parameter even under a Gaussian setting remains largely unsolved without using any approximation of the resulting expressions. These problems somewhat undermine the stochastic efficiency of the resulting methodology. Nevertheless, for illustration purposes the choice of \( \theta_1 \) is formulated in terms of a log marginal likelihood (ML) function conditioned on it. Following the work of Rasmussen and Williams (2006), and using (30), we define the log marginal likelihood function as

\[ \log \tilde{p}(Y \mid X, U, P, \theta) = -\frac{1}{2} \left( \sum_{i=1}^{n_n} Y_i \Xi^{-1} Y_i^T \log |\Xi| + \log |\Xi| \right) - \frac{1}{2} \sum_{i=1}^{n_n} \tilde{x}_i \Xi^{-1} \tilde{x}_i, \tag{34}\]

where the kernel matrices \( \Xi \) and \( \Omega \) are defined as \( \Xi = \Sigma + \psi \Xi^{-1} \psi^T \), \( \Omega = \Sigma + \gamma \Xi^{-1} \gamma^T \), and \( Y, X \) denote the ith output/state or ith row of \( Y \) and \( X \). \( \tilde{p} \) denotes probability, and \( Y, U, P, X \) represent the measurements of outputs, inputs, scheduling variables, and the estimated states, respectively. By maximizing the log ML function (34) over the parameter set \( \theta \), we seek the set of hyper-parameters that maximize the likelihood of fitting the estimated LPV-SS model outputs to the given observations \( Y \) and \( \hat{x} \), corresponding to a nonlinear optimization problem over \( \mathcal{D}_0 \).
6. Numerical examples

Example 1. Consider the following discrete-time data-generating system
\[
\begin{align*}
\mathbf{x}_{k+1} &= A(p_k)\mathbf{x}_k + B(p_k)\mathbf{u}_k + K(p_k)e_k, \\
\mathbf{y}_k &= C(p_k)\mathbf{x}_k + e_k
\end{align*}
\]
with
\[
A(p_k) = \begin{bmatrix}
1 & 0 & 0 & 0 \\
\frac{1}{2} & \frac{8}{3} & 4 & 1 \\
3 & 0 & \frac{5}{8} & 1 \\
0 & 0 & 1 & 1
\end{bmatrix}, \\
B(p_k) = \begin{bmatrix}
\frac{p_k^2}{5} & 1 & 0 & 0 \\
0 & 0 & 0 & 1
\end{bmatrix}, \\
C(p_k) = \begin{bmatrix}
\frac{p_k^2}{5} & 1 & 0 & 0 \\
0 & 0 & 1 & 0
\end{bmatrix}, \\
K(p_k) = \begin{bmatrix}
\frac{3p_k}{2} & 0 & 0 & 0 \\
0 & \sin(2\pi p_k) + \cos(2\pi p_k) & 0 & 1
\end{bmatrix},
\]
where \(\text{sat}(p_k)\) is a saturation function with limits at \(\pm 0.5\) and unity slope. Given the measurements \(u_k, y_k\), and \(p_k\) in \(D\), we want to estimate the matrix functions \(A \ldots K\). The data-generating system with initial condition \(x_0 = [0 \ 0 \ 0 \ 0]^{\top}\) has been simulated with uniformly distributed input signal \(u_k \sim \mathcal{U}(-1, 1)\), \(p_k = \sin(0.3k)\) and normally distributed measurement noise \(e_k \sim \mathcal{N}(0, \sigma_k^2)\) to generate a data set \(D = \{u_k, y_k, p_k\}_{k=1}^{N}\) with \(N = 1100\), where \(\sigma_k^2\) has been chosen to guarantee a 20 dB signal-to-noise ratio (SNR). The data is divided into 800 and 300 samples for estimation \(D\) and validation \(D_{\text{val}}\), respectively. Polynomial kernel is chosen for the state estimation step and the past and future window size of \(d = 4\) is selected while for the matrix function estimation problem RBF kernels are employed. Other kernels have also been tested and the selection of the kernel, and its associated hyper-parameters, is made based on the minimization of the cross-validation objective function (33). This optimization problem is solved\(^6\) using the \texttt{fmincon} solver in MATLAB. Followed by this, the ML approach corresponding to the maximization of (34) is also implemented. While the solution \(\theta\) depends on initialization of the optimization problem, we observe that in the best case, the maximization of likelihood function (34) gives us comparable, and in some cases, slightly improved solution. The proposed kernel CCA-based algorithm is run and the state sequence is estimated. The order of the system is selected by solving the SVD problem (20). A plot of the first 50 singular values \(\hat{\sigma}_i, j = 1, \ldots, 50\), is shown in Fig. 1. We observe a significant gap between the first four singular values and the next four that follow them. Using the extended data set \(\hat{D} = \{u_k, y_k, \hat{x}_k, p_k\}_{k=1}^{N}\), we then run the LS-SVM identification algorithm of Section 4 based on different choices of system order to estimate the state-space matrices. An RBF kernel is chosen to find an estimate of the matrix functions. For independently generated data sets, the estimation is repeated 100 times in a Monte-Carlo study and the fitness score statistics are tabulated in Table 1.

\[\hat{n}\] Mean (BFR %) Std. (BFR %)
SNR 25 dB 4 85.15 1.12
  8 87.03 0.751
SNR 20 dB 4 83.91 0.911
  8 86.31 0.022
  9 86.03 1.015

We observe that by selecting the order to be \(\hat{n} = 8\), a slightly higher fitness rate is obtained compared to \(\hat{n} = 4\). Note that this can be explained by the fact that the non-smooth saturation function based state-map is difficult to be captured by a polynomial kernel. For \(\hat{n} = 9\) and onwards, no significant improvement is observed in terms of accuracy of the simulated outputs. This is also corroborated by the singular values plot shown in Fig. 1. Fig. 2 shows the simulated outputs of an identified model (dashed red line) in the Monte-Carlo run compared to the original noise-free outputs of the data-generating system (solid blue line). In order to quantify how well the simulated outputs of the estimated LPV-SS model fit the actual outputs, the BFR is evaluated on the validation data set \(D_{\text{val}}\) and the statistics are tabulated in Table 1. Obtained average BFR values with small standard deviation demonstrate consistent performance of the proposed LPV model identification algorithm.

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\(^6\) For \(\hat{n} = 8\), the optimization problem resulted in \(x_{11} = 1000, x_{12} = 8200, \deg = 2\) for the polynomial kernel, \(\{\alpha_n\}_{n=1}^{10} = \{1.05, 10.15, 2 \times 10^{-7}, .9, 1\}\) for the RBF kernel, \(\{\tau_k\}_{k=1}^{10} = \{700, 400, 750, 700, 500, 1400, 1400, 720\}\) and \(\{\gamma_k\}_{k=1}^{10} = \{5500, 0.5\}\).
Example 2. The model of an ideal continuous stirred tank reactor (CSTR) is considered here. Schematic diagram of the CSTR process is shown in Fig. 3. It shows the chemical reaction that converts an inflowing liquid to a product; this reaction is non-isothermal as described in Tóth, Van den Hof, Ludlage, and Heuberger (2010). The first principles-based model is described by

\[
\dot{C}_1 = \frac{Q_1}{V} (1 - C_1) - \frac{U_{HE}}{A_{HE}} (T_2 - T_1) + \frac{\Delta H k_0}{\rho C_p} e^{-\frac{E_A}{RT}} C_2,
\]

\[
\dot{C}_2 = \frac{Q_1}{V} (C_1 - C_2) - k_0 e^{-\frac{E_A}{RT}} C_2,
\]

where \(T_1, T_2, T_e\) are the temperatures for the coolant, the inflowing and outflowing liquids, and \(C_1, C_2\) denote the concentration of the raw material and the product, respectively. Variable \(Q_1\) denotes the input flow of raw material to the CSTR. A typical control objective is often to regulate the concentration \(C_2\) or the temperature \(T_2\) in the reactor; these two signals make up the internal states of the system. In this study, we consider the product temperature \(T_2\) to be the regulated output. Variables \(Q_1\) and \(T_e\) are used as manipulatable signals. Steady-state operating conditions and parameter values are taken from Tóth et al. (2010) and are not reproduced here. Raw material concentration \(C_1\) is taken as the scheduling variable \(p\). This is because step changes in the manipulated variables at different values of \(C_1\) show significantly different dynamics in terms of time constants, relative gains, and even the sign of the gain exhibits non-minimum-phase behavior at certain operating points (Tóth et al., 2010). The process is assumed to be a first order reaction with a temperature relation according to Arrhenius law; it is also assumed that the temperature increase in the coolant over the coil can be neglected. The inflow and outflow rates, \(Q_1\) and \(Q_2\), are kept equal. Previously, we published our LPV-SS identification study of the CSTR model in Rizvi et al. (2015b) under the strong assumption that both the internal states \(C_2, T_2\) were available for full measurement. Here, we intend to assess the capabilities of our KCCA-based LS-SVM algorithm to predict the internal states when they are not available in full for measurements, and then use them for LPV identification. We then intend to compare the performance with our previous results that assumed full measurements of states. For this purpose, the measurements for \(C_2\) are assumed not available, and only output measurements \(T_2\) are taken. Pseudo random binary sequences (PRBS) of the two inputs with \(\pm 10\%\) of the nominal values are used to excite the CSTR model. Gaussian white noise is added such that 25 dB SNR is maintained for the output \(T_2\). A slowly-varying trajectory for the scheduling variable \(C_1\) with limits at \(\pm 50\%\) of the nominal value is used, as shown in Fig. 4. A sampling time of 60 s is chosen to generate the input–output data. We choose RBF kernel for the KCCA-based state estimation, and make use of optimization of (34) to obtain the hyper-parameter set. The past and future window size for the input, output and scheduling variables data is set to \(d = 4\). The KCCA-based LS-SVM algorithm estimates state sequences \(\hat{x}\) and then uses the augmented data set to find the state-space matrix functions. The fitness scores based on BFR percentage (33) are also calculated, and their values are presented in Table 2. Compared to the LS-SVM algorithm that assumes complete measurement of both states, the KCCA-based LS-SVM algorithm obtains slightly lower, but comparable BFR values. However, the proposed kernelized CCA algorithm does well to find directions in the RKHS where correlation between inputs and outputs is maximized, and then uses this solution to estimate transformed estimates of the states. This gives us, despite the lack of state measurements in full, a comparable prediction for \(T_2\). Negligibly small improvements are observed if an attempt is made to fit a higher order model. Simulated values of the identified models with and without state measurements are shown in Fig. 5. Overall, the proposed kernelized CCA for state estimation in LPV-SS models shows an encouraging ability to estimate state variables that can tie past and future input–output behavior together.

<table>
<thead>
<tr>
<th>SNR (dB)</th>
<th>BFR (%)</th>
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</thead>
<tbody>
<tr>
<td>LS-SVM (full states measurement)</td>
<td>25</td>
</tr>
<tr>
<td>KCCA-based LS-SVM</td>
<td>25</td>
</tr>
</tbody>
</table>

7 For \(n = 2\), the tuned values of the hyper-parameters are as follows: \(\sigma_1 = 470, \nu_1 = 1000, \nu_2 = 1000, \{\sigma_i|_{i=1}^{d} = \{360, 2600, 360, 7000\}, \{\nu_i|_{i=1}^{d} = \{500, 500\} \text{ and } \psi = 1.2 \times 10^6\).
this identification problem by preserving the linearity structure in parameter-dependent state-space models. The proposed method also does not impose any dependency structure on the matrix functions, affine or otherwise. Since LPV-SS models are important for LPV control synthesis purposes, we believe that this work has the potential to pave the way for efficient low-order LPV modeling for control synthesis.

References


Roland Tóth was born in 1979 in Miskolc, Hungary. He received the B.Sc. degree in Electrical Engineering and the M.Sc. degree in Information Technology in parallel with distinction at the University of Pannonia, Veszprém, Hungary, in 2004, and the Ph.D. degree (cum laude) from the Delft Center for Systems and Control (DCSC), Delft University of Technology (TUDelft), Delft, The Netherlands, in 2008. He was a Post-Doctoral Research Fellow at DCSC, TUDelft, in 2009 and at the Berkeley Center for Control and Identification, University of California Berkeley, in 2010. He held a position at DCSC, TUDelft, in 2011–2012. Currently, he is an Assistant Professor at the Control Systems Group, Eindhoven University of Technology (TU/e). He is an Associate Editor of the IEEE Conference Editorial Board, the IEEE Transactions on Control Systems Technology and the International Journal of Robust and Nonlinear Control. His research interests are in linear parameter-varying (LPV) and nonlinear system identification, machine learning, process modeling and control, model predictive control and behavioral system theory. He received the TUDelft Young Researcher Fellowship Award in 2010, the VENI award of The Netherlands Organisation for Scientific Research in 2011 and the Starting Grant of the European Research Council in 2016.

Nader Meskin received his B.Sc. from Sharif University of Technology, Tehran, Iran, in 1998, his M.Sc. from the University of Tehran, Iran in 2001, and obtained his Ph.D. in Electrical and Computer Engineering in 2008 from Concordia University, Montreal, Canada. He was a postdoctoral fellow at Texas A&M University at Qatar from January 2010 to December 2010. He is currently an Associate Professor at Qatar University and Adjunct Associate Professor at Concordia University, Montreal, Canada. His research interests include Fault Detection and Isolation (FDI), multi-agent systems, active control for clinical pharmacology, and linear parameter varying systems. He has published more than one hundred refereed journal and conference papers and he is a coauthor (with K. Khorasani) of the book Fault Detection and Isolation: Multi-Vehicle Unmanned Systems (Springer 2011).