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Brief paper

Identification of Wiener systems with quantized inputs and binary-valued output observations☆

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ABSTRACT

This paper investigates identification of Wiener systems with quantized inputs and binary-valued output observations. By parameterizing the static nonlinear function and incorporating both linear and nonlinear parts, we begin by investigating system identifiability under the input and output constraints. Then a three-step algorithm is proposed to estimate the unknown parameters by using the empirical measure, input persistent patterns, and information on noise statistics. Convergence properties of the algorithm, including strong convergence and mean-square convergence rate, are established. Furthermore, by selecting a suitable transformation matrix, the asymptotic efficiency of the algorithm is proved in terms of the Cramér–Rao lower bound. Finally, numerical simulations are presented to illustrate the main results of this paper.

1. Introduction

Wiener systems are often used to describe nonlinear systems in practice. Such systems are typically comprised of two blocks: a linear dynamic system followed by a nonlinear static function. Practical Wiener systems are exemplified by distillation columns (Zhu, 1999), pH control processes (Kalafatis, Arifin, Wang, & Cluett, 1995), and biological systems (Hunter & Korenberg, 1986). Theoretically, some nonlinear systems, which are not of a Wiener structure, may be represented or approximated by a multivariate Wiener model (Boyd & Chua, 1985). Consequently, its study carries profound theoretical and practical significance.

Identification of Wiener systems has drawn great attention and experienced substantial advancement. Fundamental progress has been achieved in methodology development, identification algorithms, essential convergence properties, and applications (Chen & Zhao, 2014; Giri & Bai, 2010; Greblicki, 1997; Hagenblad, Ljung, & Wills, 2008; Wang & Ding, 2011; Wills, Schon, Ljung, & Ninness, 2011; Zhu, 1999). Zhu (1999) extended an identification method for multi-input single-output Wiener models and applied it to identify two distillation columns. Hagenblad et al. (2008) employed the Maximum Likelihood (ML) method to identify Wiener systems, and discussed efficient implementation issues for Wiener systems under disturbances. Wang and Ding (2011) derived an LS-type gradient-based iterative identification algorithm for Wiener systems. Chen and Zhao (2014) used stochastic approximation algorithms with expanding truncation to identify Wiener systems. Greblicki (1997) introduced a nonparametric approach to Wiener system identification. Wills et al. (2011) developed a new ML-based algorithm for identifying Hammerstein–Wiener models. Giri and Bai (2010) summarized progress on identification methods of block-oriented nonlinear systems.

Along with the rapid advancement of sensor and communication technologies (Shen, Tan, Wang, Wang, & Lee, 2015; Xie & Wang, 2014), system identification under binary-valued/quantized observations has also drawn a lot of attention during the past decade (Casini, Garulli, & Vicino, 2012; Godoy, Goodwin, Agüero, Marelli, & Wigren, 2011; Guo & Zhao, 2013; Wang, Yin, Zhang, & Zhao, 2010; Wang, Zhang, & Yin, 2003; Wigren, 1998).

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Identification of Wiener systems under binary-valued/quantized observations becomes naturally an interesting problem. Zhao, Wang, Yin, and Zhang (2007) presented the first algorithm to this problem. Under scaled full-rank periodic inputs and binary-valued observations, Zhao et al. (2007) showed that the identification of Wiener systems could be decomposed into a finite number of core identification problems. The concept of joint identifiability of the core problem was introduced to capture the essential conditions under which a Wiener system could be identified with binary-valued observations. A strongly convergent algorithm was constructed and proved to be asymptotically efficient for the core identification problems, achieving asymptotic optimality in its convergence rate. The idea and technique developed in Zhao et al. (2007) has also been successfully applied to identification of Hammerstein systems with quantized observations (Zhao, Wang, Yin, & Zhang, 2010).

However, commonly encountered inputs are not necessarily periodic. Input signals often cannot be arbitrarily selected to be periodic (Kang, Zhai, Liu, & Zhao, 2015; Ljung, 1987), and in adaptive control the control input is adjusted in real time and is usually non-periodic (Guo, 1993; He, Zhang, & Ge, 2014). Under both quantized inputs and quantized output observations, Guo, Wang, Yin, Zhao, and Zhang (2015) offered a constructive method to identify finite impulse response (FIR) systems, in which regressor sequences were classified into distinct pattern sets according to their values. It was shown that input–output data could be grouped, without losing any information, on the basis of both quantized output observations and input regressor patterns and used to derive an asymptotically efficient algorithm. This paper extends this idea to identify Wiener systems under quantized inputs and binary-valued output observations.

Different from the identification algorithms for linear systems in Guo et al. (2015), identification of Wiener systems is more complex, mainly because the internal variables between the linear and nonlinear subsystems are unmeasured, making it hard to identify the subsystems individually. In this paper, for identifiable Wiener systems, a three-step identification algorithm is proposed. The first step aims to estimate the output of the nonlinear function by using empirical measures and organize its inputs a finite number of possible values defined as the products of basic persistent patterns and parameters of the linear dynamics. Then the second step estimates the parameters of the nonlinear function and its input values jointly. Finally, the third step estimates the parameters of the linear dynamics. Under some typical assumptions on system order, input persistent excitation, and noise distribution functions, the algorithm is shown to be strongly convergent and asymptotically efficient in terms of the Cramér–Rao (CR) lower bound.

The rest of the paper is organized into the following sections. Section 2 formulates the Wiener systems identification problem with quantized inputs and binary-valued observations. System identifiability under input and output quantization is discussed in Section 3. A three-step identification algorithm is introduced in Section 4 based on empirical measures, persistent patterns, relations between the linear and nonlinear subsystems. Section 5 establishes convergence properties of the algorithm, including strong convergence, mean-square convergence rate, and asymptotic efficiency. A numerical case study is presented in Section 6 to demonstrate effectiveness of the algorithm and the convergence properties. Finally, findings of the paper are summarized in Section 7, together with remarks on some open issues.

2. Problem formulation

Consider a single-input-single-output discrete-time Wiener system described by

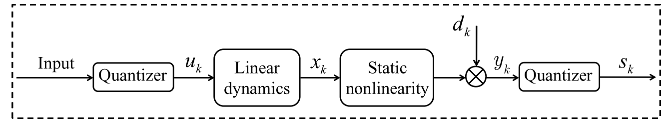

Fig. 1. System configuration.

$$\begin{cases} x_k = \sum_{i=1}^{n} a_i u_{k-i+1} \\ y_k = H(x_k, \eta) + d_k \end{cases} \quad (1)$$

where u_k, x_k and d_k are the input, the intermediate variable, and the system noise, respectively. $H(\cdot, \eta) : \mathcal{D}_H \to \mathbb{R}$ is a parameterized static nonlinear function with domain $\mathcal{D}_H \subseteq \mathbb{R}$ and vector-valued parameter $\eta \in \Omega_\eta \subseteq \mathbb{R}^m$. Both n and m are known. By defining the regressor $\phi_k = [u_k, \dots, u_{k-n+1}]'$ and $\theta = [a_1, \dots, a_n]'$, the linear dynamics can be expressed compactly as $x_k = \phi_k'\theta$. Here z' denotes the transpose of $z \in \mathbb{R}^{\iota_1 \times \iota_2}$ for a vector or matrix.

The system structure is shown in Fig. 1, in which the input u_k is quantized and takes a finite number of possible values, $u_k \in \mathcal{U} = \{\mu_1, \dots, \mu_r\}$. The output y_k is measured by a binary sensor with a finite threshold $C \in \mathbb{R}$, which can be represented by an indicator function

$$s_k = I_{\{y_k \le C\}} = \begin{cases} 1, & y_k \le C; \\ 0, & \text{otherwise}. \end{cases} \quad (2)$$

Based on $\{u_k\}$ and $\{s_k\}$, this paper will first discuss the issue of identifiability, then design an algorithm to identify θ and η for identifiable systems, and finally establish key convergence properties of the algorithm.

Assumption 2.1. Suppose that $\{d_k\}$ is a sequence of i.i.d. (independent and identically distributed) random variables. The accumulative distribution function $F(\cdot)$ of d_1 is invertible and the inverse function denoted by $F^{-1}(\cdot)$ is twice continuously differentiable. The moment generating function of d_1 exists.

Remark 2.1. In this paper, the output quantizer is binary-valued with the threshold C. For multi-threshold quantizers, the reader is referred to Wang et al. (2010) in which a quasi-convex combination technique was introduced to combine information from different thresholds and to achieve asymptotic efficiency. For more general quantizers, Wigren (1998) introduced a stochastic gradient-based adaptive filtering algorithm. Its analysis method with an associated differential equation may be useful for other types of systems.

3. System identifiability

System identification addresses the fundamental issue: Under what conditions, the parameters of a Wiener system can be uniquely determined from its noise-free input–output observations? For identifiable systems, algorithms can then be developed to estimate system parameters under noisy observations.

Suppose that $u = \{u_k, k = 1, 2, \dots\}$ is an arbitrary input sequence taking quantized values in $\mathcal{U} = \{\mu_1, \dots, \mu_r\}$. The input u generates a regressor sequence $\{\phi_k'\}$ that takes values in $l = r^n$ possible (row vector) patterns denoted by $\mathcal{P} = \{\pi_1, \dots, \pi_l\}$. Pattern examples include $\pi_1 = [\mu_1, \dots, \mu_1, \mu_1]$, $\pi_2 = [\mu_1, \dots, \mu_1, \mu_2]$, etc.

For a given input sequence u and its corresponding regressor sequence $\{\phi_{n+1}', \dots, \phi_{n+N}'\}$, denote ($N$-dependent) $N_j = \sum_{i=1}^{N} I_{\{\phi_{n+i}' = \pi_j\}}$, $j \in L = \{1, \dots, l\}$. That is, $\{\phi_{n+1}', \dots, \phi_{n+N}'\}$ contains N_j copies of the pattern π_j.