Multiple outputs operational modal identification of time-varying systems

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The global framework of this research is the modal identification of structures

It is a pretty large field of structural analysis

It can be decomposed in:

- Experimental or Operational Modal Analysis
- Linear or Nonlinear Systems
- Time Invariant or Time-Varying
- Single or Multiple Outputs
- And any of their combinations...

The global framework of this research is the modal identification of structures



Why time-varying behaviour can occur ?

Several possible origins :

Structural changes



Operating conditions



Damage occurrence

MDOF linear time-varying mechanical systems are considered

 $\boldsymbol{M}(t)\, \ddot{\boldsymbol{y}}(t) + \boldsymbol{C}(t)\, \dot{\boldsymbol{y}}(t) + \boldsymbol{K}(t)\, \boldsymbol{y}(t) = \boldsymbol{f}(t)$

The dynamics of such systems is characterized by :

- Non-stationary time series
- Instantaneous modal properties
 - Frequencies : $\omega_r(t)$
 - Damping ratio's : $\zeta_r(t)$
 - Modal deformations : $\boldsymbol{v}_r(t)$

Outline of the presentation

Several identification methods are proposed in the thesis

The presentation is organized as follows:

Non-parametric approach

Presentation of the experimental setup

Combined parametric and non-parametric approach

Fully parametric approaches

Applications to more complex cases

Some classical signal processing techniques can deal with nonstationary signals

Time-frequency representations:

Short-time Fourier transform

Wavelet analysis

Wigner-Ville distribution

Signal decomposition methods:

Hilbert-Huang Transform (HHT)

Hilbert Vibration Decomposition (HVD)

The Hilbert Transform

The Hilbert transform \mathcal{H} of a signal x(t) is the convolution product of this signal with the impulse response $h(t) = \frac{1}{\pi t}$

$$\begin{aligned} \tilde{x}(t) &= \mathcal{H}(x(t)) = (h(t) * x(t)) \\ &= \mathsf{p.v.} \int_{-\infty}^{+\infty} x(\tau) h(t-\tau) \, d\tau \\ &= \frac{1}{\pi} \mathsf{p.v.} \int_{-\infty}^{+\infty} \frac{x(\tau)}{t-\tau} \, d\tau \end{aligned}$$

It is a particular transform that remains in the same domain as the original signal

It corresponds to a phase shift of $\frac{\pi}{2}$ of the signal

The Hilbert transform is used to build the complex analytic form of a signal

The analytic signal z is built as

$$z(t) = x(t) + i \mathcal{H}(x(t))$$

= $A(t) e^{i\phi(t)}$

In the frequency domain, the analytic signal becomes a one-sided signal



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The analytic signal can be seen as a rotating phasor in the complex plane



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It is suitable to find the envelope of the signal

The instantaneous envelope of the signal is given by the absolute value of the analytic signal

$$A(t) = |z(t)|$$



It also gives information about the instantaneous phase

The instantaneous phase angle of the signal is given by the argument of the analytic signal

$$\phi(t) = \angle z(t)$$

The time derivative of the phase angle gives the instantaneous frequency

$$\omega(t) = \frac{\mathrm{d}\phi(t)}{\mathrm{d}t}$$

The Hilbert transform is powerful but only meaningful for monocomponent signals

Let us consider a 2-component signal mixture



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Signal decomposition methods

In order to get meaningful instantaneous frequencies, the signals have to be decomposed.

Two good candidates exist:

The Empirical Mode Decomposition method

- Successive extraction of the highest instantaneous frequency component
- The Hilbert Vibration Decomposition Method
 - Successive extraction of the highest instantaneous amplitude component

The Empirical Mode Decomposition sifting process

The EMD method iteratively removes the mean of the upper and lower envelopes computed by spline fitting





Iteration $n \rightarrow IMF_{r}$ Time

The Hilbert Vibration Decomposition sifting process





The HVD method in that scheme has some drawbacks

It is applicable to single channel measurement The application on multiple channels has to be done in parallel

In a multivariate case, all the modes have to be excited at each time instant on all the channels

The method will always follow the instantaneous dominant mode

Example: a simple 2–DoF time-variant system





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Application of the HVD method on each channel

A simple application of the HVD method on each channel leads to mode mixing



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In the case of multiple channel measurements, a source separation step is introduced in the algorithm



The sources are used as references to get the instantaneous frequencies

A trend extraction method computes the phase of the dominant mode A Vold-Kalman filter (VKF) is used for component extraction Introducing a source separation method can help to avoid the mode mixing phenomenon

A Blind Source Separation method (BSS) separates a set of signals in a set of uncorrelated or independent sources



The experimental setup

The experimental setup is an aluminum beam with a moving mass.

The whole system is supported by springs and excited by a shaker.



- 2.1 meter long and 8 × 2 cm for the cross section
- ▶ 9 kg for the beam and ≈ 3.5 kg for the moving mass (ratio of 38.6 %)
- The excitation and measurements are performed with a Siemens LMS system

Time invariant modal identification of the beam subsystem



Time-varying dynamics of the system





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The sifting process and the benefit of the source separation $_{_{190}}$ $_{_{Frequency}}$ $_{[Hz]}$





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All the modes are extracted after few iterations





Finally the mode shapes can be retrieved in the VKF process

As an example the fifth mode is represented

The inertia effect of the mass is visible when it passes at the nodes of vibration



Finally the mode shapes can be recovered in the VKF process

The modal assurance Criterion can be calculated with respect to the LTI mode shapes



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Let us introduce some parametric modelling in our identification process



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A parametric model is applied to our measurements

It is chosen here to work with AutoRegressive Moving-Average (ARMA) models

 $y[t] + a_1 y[t-1] + \dots + a_{n_a} y[t-n_a] = e[t] + b_1 e[t-1] + \dots + b_{n_b} e[t-n_a]$

In which:

- ▶ y[t] is the data sequence
- e[t] is the innovation sequence

In the z-domain, one has

$$Y[z] = \frac{B(z, \boldsymbol{\theta})}{A(z, \boldsymbol{\theta})} E[z] = H(z, \boldsymbol{\theta}) E[z]$$

with the polynomials

The model identification is performed by the Prediction Error Method (PEM)

Defining the predictor $\hat{y}[t, \theta]$ with the model parameters, the prediction error is given by

$$e[t, \theta] = y[t] - \hat{y}[t, \theta]$$

A common way to identify the model parameters is to rely on the minimization of a scalar cost function. A usual choice is to minimize the sum of squared errors

$$V(\boldsymbol{\theta}) = \frac{1}{2N} \sum_{t=1}^{N} (e[t, \boldsymbol{\theta}])^2$$
$$= \frac{1}{2N} \sum_{t=1}^{N} (y[t] - \hat{y}[t, \boldsymbol{\theta}])^2$$

The model identification is performed by the Prediction Error Method (PEM)

The minimization is straightforward in a pure AR case

Linear least square problem

The minimization is more complex once a MA part is considered

- Nonlinear least square problem
- 2 Stages Least Squares or iterative optimization



How to adapt the previous model to our case?

The previously described identification process identifies scalar time invariant systems

- How to take the time dependence into account?
- How to adapt it to multiple measurements at once?

Further

- How is a good model structure chosen? (Principle of parcimony)
- How are the physical poles selected in an overparameterized case?

Modelling of time-dependent processes

To take the time variation into account, the model parameters are let free to vary

$$H(z, \boldsymbol{\theta}[t]) = \frac{B(z, \boldsymbol{\theta}[t])}{A(z, \boldsymbol{\theta}[t])}$$

= $\frac{1 + b_1[t]z + b_2[t]z^{-2} + \dots + b_{n_b}[t]z^{-n_b}}{1 + a_1[t]z + a_2[t]z^{-2} + \dots + a_{n_a}[t]z^{-n_a}}$

This is the **frozen-time** approach The **frozen-poles** are computed as the roots of the denominator

To model the variation of the parameters, the **basis functions** approach is chosen

$$\theta_i[t] = \sum_{j=1}^k \theta_{ij} f_j[t]$$

Multiple measurements are managed by a common denominator modelling

Because the poles of a dynamic system are **global properties**, they are common on each channel Conversely, the zeros are local to each channel

$$\begin{array}{rcl} x_{1}[t] + \dots + a_{n_{a}}[t] \, x_{1}[t - n_{a}] &=& e_{1}[t] + \dots + b_{n_{b}}^{1}[t] \, e_{1}[t - n_{b}] \\ x_{2}[t] + \dots + a_{n_{a}}[t] \, x_{2}[t - n_{a}] &=& e_{2}[t] + \dots + b_{n_{b}}^{2}[t] \, e_{2}[t - n_{b}] \\ &\vdots \\ \underbrace{x_{n_{o}}[t] + \dots + a_{n_{a}}[t] \, x_{n_{o}}[t - n_{a}]}_{\text{Common AR modelling}} &=& \underbrace{e_{n_{o}}[t] + \dots + b_{n_{b}}^{n_{o}}[t] \, e_{n_{o}}[t - n_{b}]}_{\text{Individual MA modelling}} \end{array}$$

The cost function is adapted to all the prediction errors

$$V(\boldsymbol{\theta}) = \sum_{o} \frac{1}{2N} \sum_{t} e^{o}[t, \boldsymbol{\theta}]^{2}$$
The model structure is chosen based on information criteria

Commonly used criteria are

The Akaike's Final Prediction Error (FPE):

$$FPE = \frac{1 + \frac{d_{\mathcal{M}}}{N}}{1 - \frac{d_{\mathcal{M}}}{N}} V(\boldsymbol{\theta}_{\mathcal{M}}^*)$$

The Akaike's Information Criterion (AIC):

$$AIC = \ln V(\boldsymbol{\theta}_{\mathcal{M}}^*) + \frac{2 \, d_{\mathcal{M}}}{N}.$$

The Bayesian Information Criterion (BIC):

$$BIC = \ln V(\boldsymbol{\theta}_{\mathcal{M}}^*) + d_{\mathcal{M}} \frac{\ln N}{N}.$$

Selection of the physical poles

Because some overparameterization may be required, some spurious poles can appear

The selection process is pretty simple and relies on the fact that the physical poles have usually a low damping ratio when compared to the spurious ones

The idea is to retain the p poles having the closest trajectories to the unit circle

Application to the experimental setup

The procedure followed for the identification is the following one

- A large batch of fast 2SLS identifications to determine good model structure candidates
- A refined identification using the nonlinear optimization process
- The selection of the best model and extraction of the mode shapes with the non-parametric VKF

For all the identifications, Chebyshev polynomials are used as basis functions

Batch of fast preliminary identifications

The batch of 2SLS analyses sweeps a large number of model orders and sizes of the bases of functions

Usually, the BIC is more severe on the model complexity than the other two criteria



Accurate identification of the time-varying beam

Finally, the ARMA[22,21](9,9) is chosen

Five physical poles are selected



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Comparison between the frozen and the instantaneous frequencies

The two sets of results are in agreement

This also validates the frozen-time assumption



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Fully parametric approaches

In this part, the system is identified with parametric modelling only

We deal with multivariate modelling

- Multivariate ARMA models
- Multivariate State-Space modal models

The mode shapes are now identified together with the poles

The consequence is that we have now to identify matrix coefficients

Time-varying multivariate AutoRegressive Moving-Average (ARMAV) model

Multivariate models are more complete than univariate ones

The time-varying ARMAV model is simply the vector counterpart of the scalar ARMA model

$$\boldsymbol{M}(t)\,\boldsymbol{\ddot{y}}(t) + \boldsymbol{C}(t)\,\boldsymbol{\dot{y}}(t) + \boldsymbol{K}(t)\,\boldsymbol{y}(t) = \boldsymbol{f}(t)$$

The same basis function approach applies to the matrix coefficients

$$\boldsymbol{y}[t] + \sum_{i=1}^{n_a} \sum_{k=1}^{r_A} \boldsymbol{A}_{i,k} f_k[t] \boldsymbol{y}[t-i] = \boldsymbol{e}[t] + \sum_{j=1}^{n_b} \sum_{k=1}^{r_B} \boldsymbol{B}_{j,k} f_k[t] \boldsymbol{e}[t-j].$$

The time-varying ARMAV model may be equivalently cast in a State-Space form

The model can be written in an innovation state-space model

$$egin{array}{rll} m{x}[t+1] &=& m{F}[t]\,m{x}[t] + m{K}[t]\,m{e}[t] \ m{y}[t] &=& m{C}\,m{x}[t] + m{e}[t] \end{array}$$

With

$$\boldsymbol{F}[t] = \begin{bmatrix} -\boldsymbol{A}_{1}[t] & \boldsymbol{I} & \boldsymbol{0} & \cdots & \boldsymbol{0} \\ -\boldsymbol{A}_{2}[t] & \boldsymbol{0} & \boldsymbol{I} & \cdots & \boldsymbol{0} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ -\boldsymbol{A}_{n_{a}}-1[t] & \vdots & \vdots & \boldsymbol{I} \\ -\boldsymbol{A}_{n_{a}}[t] & \boldsymbol{0} & \boldsymbol{0} & \cdots & \boldsymbol{0} \end{bmatrix} \qquad \boldsymbol{K}[t] = \begin{bmatrix} \boldsymbol{B}_{1}[t] - \boldsymbol{A}_{1}[t] \\ \boldsymbol{B}_{2}[t] - \boldsymbol{A}_{2}[t] \\ \vdots \\ \boldsymbol{B}_{n}[t] - \boldsymbol{A}_{n}[t] \end{bmatrix}$$

and

$$oldsymbol{C} = egin{bmatrix} I & 0 & 0 & \cdots & 0 \end{bmatrix}$$

Computation of the frozen-modal parameters

The matrix

$$\boldsymbol{F}[t] = \begin{bmatrix} -\boldsymbol{A}_1[t] & \boldsymbol{I} & \boldsymbol{0} & \cdots & \boldsymbol{0} \\ -\boldsymbol{A}_2[t] & \boldsymbol{0} & \boldsymbol{I} & \cdots & \boldsymbol{0} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ -\boldsymbol{A}_{n_a-1}[t] & \vdots & \vdots & & \boldsymbol{I} \\ -\boldsymbol{A}_{n_a}[t] & \boldsymbol{0} & \boldsymbol{0} & \cdots & \boldsymbol{0} \end{bmatrix}$$

is the state-transition matrix of the SS model.

It is also the **companion matrix** of the AR matrix polynomial. Its eigenvalues/vectors decomposition at time t provides the frozen-poles and mode shapes

Experimental identification of the time-varying beam

The identification process is similar to the univariate case

- Large batch of fast 2SLS identifications
- Refined identification by nonlinear optimization
- The same least squares cost function is used

$$V(\boldsymbol{\theta}) = \frac{1}{2N} \sum_{t=1}^{N} \boldsymbol{e}[t, \boldsymbol{\theta}]^{T} \, \boldsymbol{e}[t, \boldsymbol{\theta}]$$

The selection of the physical modes now also uses the mean phase deviation of the mode shapes





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The batch of 2SLS indentifications gives some clue on the potentially good model structures

The families of ARMAV(3,2) or ARMAV(3,3) seem to contain good model candidates



Refined identification with the nonlinear optimization process

A more precise identification with the iterative optimization scheme reveals that the ARMAV(3,3)[9,1] is the best one



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Example of obtained mode shapes

At t = 10 s, the physical mode shapes are the following ones



Example of obtained mode shapes

At the same time the identified spurious modes show either a higher dispersion in the complex plane or they are simply purely real.



Alternative modelling for the identification Parameterization in the modal domain

Starting with the following *innovation state-space model*:

$$\left\{egin{array}{ll} oldsymbol{x}[t+1] &=& oldsymbol{F}[t]\,oldsymbol{x}[t]+oldsymbol{K}[t]\,oldsymbol{e}[t]\ oldsymbol{y}[t] &=& oldsymbol{C}[t]\,oldsymbol{x}[t]+oldsymbol{e}[t] \end{array}
ight.$$

we can transform it into a modal form

<

$$\left\{ egin{array}{ll} oldsymbol{\eta}[t+1] &=& oldsymbol{A}[t]\,oldsymbol{\eta}[t]+oldsymbol{\Psi}[t]\,oldsymbol{e}[t]\ oldsymbol{y}[t] &=& oldsymbol{\Phi}[t]\,oldsymbol{\eta}[t]+oldsymbol{e}[t]\ oldsymbol{e}[t]\ oldsymbol{e}[t]+oldsymbol{e}[t]\ oldsymbol{e}[t]\ oldsy$$

with

$$\begin{split} {oldsymbol{A}} & {oldsymbol{A}}[t] & = & {oldsymbol{V}}[t]^{-1} \, {oldsymbol{F}}[t] \, {oldsymbol{V}}[t], \\ {oldsymbol{\eta}}[t] & = & {oldsymbol{V}}[t]^{-1} \, {oldsymbol{x}}[t], \\ {oldsymbol{\Phi}}[t] & = & {oldsymbol{V}}[t]^{-1} \, {oldsymbol{K}}[t]. \end{split}$$

Alternative modelling for the identification Parameterization in the modal domain

To avoid treating complex values, all the parameters are separated into their real and imaginary parts.

The modal decoupling is still valid.

with

$$oldsymbol{A}_i = egin{bmatrix} a_i & b_i \ -b_i & a_i \end{bmatrix}$$

All the coefficients of these matrices are stacked in a parameters vector $\boldsymbol{\theta}$

Alternative modelling for the identification Parameterization in the modal domain

In theory, the ARMAV model is more parsimonious

But this kind of modelling offers some advantages

- The model parameters have now a physical meaning
- No more eigenvalue decompositions
- The model order is easily fixed
- It can be initialized by approximate LTI modal results
- The optimization process can be guided by the modal decoupling (graduated optimization)

Identification of the time-varying beam with the modal SS model

Only the size of the basis of functions needs to be determined



Identification of the time-varying beam with the modal SS model

The model with 9 Chebyshev polynomials gives the best results No spurious mode is introduced



Comparison with the results obtained with the ARMAV model

The modal correlation is quite good between the two sets of varying mode shapes



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Extended applications

The purpose of this section is to test the proposed method on more complex problems

The time-varying beam is kept as example but extended with

- An increased frequency range
- More acquisition channels
- Knowledge of additional information (position of the mass)

Application for monitoring purposes

Extended experimental setup



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Extended experimental setup

We have to deal with one additional bending mode and two rotation/torsion modes $% \left({{\left[{{{\rm{T}}_{\rm{T}}} \right]}_{\rm{T}}} \right)$



Identification with the ARMAV and SS models

First, the mass is pulled with an approximately constant speed



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Identification with the time-varying ARMAV model



ARMAV(2,2)[8,1]

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Identification with the time-varying ARMAV model

The full identification is then performed by mixing the results of several model structures



Identification with the time-varying ARMAV model

Some general observations :

- The number of model parameters drastically increased
- Idem for the complexity of the optimization process
- The selection of a good model structure is difficult
- No single model structure was able to identify all the modes

Identification with the time-varying State-Space

modal model

12 Chebyshev polynomials are used





Application for monitoring purposes

The goal of this part is to locate the modification of the system based on the identification results

The COMAC is first used



Application for monitoring purposes

The attempt of this part is to locate the modification of the system based on the identification results

The COMAC is first used



Application for monitoring purposes

Another possibility is to rely on a reference finite element model and reduction/expansion methods

Discrepancies in elementary potential or kinematic energies are considered as criteria



Application for monitoring purrposes

Another possibility is to rely on a reference finite element model and reduction/expansion methods

Discrepancies in elementary potential or kinematic energies are considered as criteria



Application with additional information

We considered general time-varying systems

But how can we manage some knowledge about a varying parameter?



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Application with additional information

Identification with the modal State-Space model 12 position-based Chebychev polynomials



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Application with additional information

The mass tracking remains pretty accurate



Concluding remarks

Time-varying mechanical systems were considered

Focus on MDOF methods and operational conditions

Several methods were proposed

- Non parametric
- Univariate parametric model
- Multivariate parametric models

All the methods were experimentally tested

Thank you for your attention

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