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Uniquely connecting frequency domain representations of given order polynomial Wiener–Hammerstein systems

David Rijlaarsdam\textsuperscript{a,b,1}, Tom Oomen\textsuperscript{a}, Pieter Nuij\textsuperscript{a}, Johan Schoukens\textsuperscript{b}, Maarten Steinbuch\textsuperscript{a}

\textsuperscript{a} Eindhoven University of Technology, Department of Mechanical Engineering, PO Box 513, 5600 MB, Eindhoven, The Netherlands
\textsuperscript{b} Vrije Universiteit Brussel, Department of Fundamental Electricity and Instrumentation, Pleinlaan 2, 1050 Brussels, Belgium

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\textbf{ABSTRACT}

The notion of frequency response functions has been generalized to nonlinear systems in several ways. However, a relation between different approaches has not yet been established. In this paper, frequency domain representations for nonlinear systems are uniquely connected for a class of nonlinear systems. Specifically, by means of novel analytical results, the generalized frequency response function (GFRF) and the higher order sinusoidal input describing function (HOSIDF) for polynomial Wiener–Hammerstein systems are explicitly related, assuming the linear dynamics are known. Necessary and sufficient conditions for this relation to exist and results on the uniqueness and equivalence of the HOSIDF and GFRF are provided. Finally, this yields an efficient computational procedure for computing the GFRF from the HOSIDF and vice versa.

The paper is organized as follows. In Section 2, the GFRF and the HOSIDF are defined. Then, in Section 3, the main contribution of the paper is presented, that explicitly relates the GFRF and HOSIDF for polynomial Wiener–Hammerstein systems. Finally, in Section 4 conclusions are presented.
Notation. Throughout, signals are assumed scalar and real valued, and are denoted by lower case Roman letters, e.g. \( x(t) \in \mathbb{R} \). The corresponding Fourier transform is defined as: \( \mathcal{F}[x(t)] = \int_{-\infty}^{\infty} x(t) e^{-j2\pi ft} dt \), with \( \xi \in \mathbb{R} \) the frequency in Hz. Next, define the corresponding single-sided spectrum \( S(\xi) = 2 \mathcal{F}[x(t)] \forall \xi > 0 \), \( S(\xi) = \mathcal{F}[x(t)] \) for \( \xi = 0 \) and \( S(\xi) = 0 \forall \xi < 0 \). Moreover, vectors containing specific spectral components \( X(\xi) = x(\xi - 1) \mathcal{Z}_0 \) at harmonics \( k = \ell - 1 \mathcal{Z}_0 \) are denoted in capital Roman letters. Finally, all systems considered in this paper are single-input, single-output (SISO), time invariant, and \( \mathbb{R}_{\infty} = \{ x \in \mathbb{R} | x > 0 \} \). The following class of block structured nonlinear systems is considered throughout this paper.

**Definition 1 (\( \mathbb{P} \mathbb{W} \mathbb{H} \) Systems).** Consider the system depicted in Fig. 1, which consists of a series connection of a linear time invariant (LTI) block \( G(\xi) \) such that \( q = G u \), a static nonlinear mapping \( \rho : \mathbb{R} \mapsto \mathbb{R} \) and another LTI block \( G^+(\xi) \) such that \( y = G^+ r \). The system has one input \( u(t) \in \mathbb{R} \), one output \( y(t) \) and intermediate signals \( q(t) \) and \( r(t) \). The nonlinearity \( \rho \) is a static, polynomial mapping of degree \( P \) and coefficients \( \alpha_p \in \mathbb{R} \), i.e.

\[
\rho : r(t) = \sum_{p=1}^{P} \alpha_p r^p(t).
\]

2. Frequency response functions for nonlinear systems

In this section, two notions of frequency response functions for nonlinear systems are defined. First, the GFRF is defined. Hereeto, let the nonlinear system be represented by its Volterra series (Schetzen, 1980). In this case the input-output dynamics are captured in a series of Volterra kernels, where the corresponding \( p \)-th order Volterra kernel is given by \( h_p(\tau_1, \tau_2, \ldots, \tau_p) : \mathbb{R}^p \mapsto \mathbb{R} \) which is a nonlinear generalization of the impulse response of LTI systems. The response \( y(t) \in \mathbb{R} \) of such a system with input \( u(t) \in \mathbb{R} \) equals

\[
y(t) = \sum_{p=1}^{\infty} \int_{-\infty}^{\infty} \cdots \int_{-\infty}^{\infty} h_p(\tau_1, \ldots, \tau_p) \prod_{m=1}^{p} u(t - \tau_m) \, dx_m.
\]

The multiple Fourier transform of the \( p \)-th order Volterra kernel then yields the corresponding \( p \)-th order GFRF.

**Definition 2 (\( \mathcal{T}_p(\alpha_p) \): GFRF).** Consider a system that can be represented by a Volterra series (2). Then its \( p \)-th order GFRF \( \mathcal{T}_p(\alpha_p) : \mathbb{R}^p \mapsto \mathbb{C} \), with \( \alpha_p = (\xi_1, \xi_2, \ldots, \xi_p) \in \mathbb{R}^p \), is defined as

\[
\mathcal{T}_p(\alpha_p) = \int_{-\infty}^{\infty} \cdots \int_{-\infty}^{\infty} h_p(\tau_1, \ldots, \tau_p) \prod_{m=1}^{p} e^{-2\pi j \alpha_m \tau_m} \, d\tau_m
\]

(see Billings & Tsang, 1989; Eykhoff, 1974; George, 1959; Schetzen, 1980).

Next, the following intermediate result enables the representation of GFRFs of \( \mathbb{P} \mathbb{W} \mathbb{H} \) as an explicit function of the LTI dynamics \( G^+(\xi) \) and the polynomial coefficients \( \alpha_p \).

**Lemma 1 (GERF of \( \mathbb{P} \mathbb{W} \mathbb{H} \) Systems).** Consider a \( \mathbb{P} \mathbb{W} \mathbb{H} \) system as in Definition 1. Then the \( p \)-th order GFRF \( \mathcal{T}_p(\alpha_p) \) as in Definition 2 is given by

\[
\mathcal{T}_p(\alpha_p) = \alpha_p \lambda_p(\alpha_p)
\]

\[
\lambda_p(\alpha_p) = G^+ \left( \sum_{\ell=1}^{p} \sigma_p[\ell] \right) \prod_{\ell=1}^{p} G^- (\sigma_p[\ell])
\]

where \( \sigma_p[\ell] = \xi_\ell \) denotes the \( \ell \)-th element of \( \alpha_p = (\xi_1, \xi_2, \ldots, \xi_p) \).

(Proof: Shawagam & Jong, 1975)

Next, a different approach to frequency domain analysis and modeling of nonlinear systems, using the higher order sinusoidal input describing function (HOSIDF), is introduced. In Nuij et al. (2006); Rijlaarsdam et al. (2011b) the dynamics of a class of SISO uniformly convergent nonlinear systems (Pavlov, Pogromsky, van de Wouw, & Nijmeijer, 2004) are considered when such system is subject to a sinusoidal input:

\[
u(t) = y \cos(2\pi \xi_o t + \phi_0)
\]

with \( \gamma, \phi_0 \in \mathbb{R} \) and \( \xi_0 \in \mathbb{R}_{\infty} \). The output of such system is composed of \( K \) harmonics of the input frequency, i.e. \( \gamma(t) = \sum_{k=0}^{K} \gamma_k(\xi_0, \phi_0) \cos(k(2\pi \xi_0 t + \phi_0)) \). Here, \( \gamma_k(\xi_0, \phi_0) : \mathbb{R}_{\infty} \times \mathbb{R} \mapsto \mathbb{C} \) is the \( k \)-th order HOSIDF. This describes the response in terms of gain and phase at harmonics of the excitation frequency, \( \xi_0 \), and is defined as in Rijlaarsdam et al. (2011b).

**Definition 3 (\( \delta_k(\xi_0, \phi) \): HOSIDF).** Consider a SISO, uniformly convergent, time invariant nonlinear system subject to a sinusoidal input (6). Next, define the output \( y(t) \) and single-sided spectra of the input and output \( \mathcal{X}(\xi), \mathcal{Y}(\xi) \in \mathbb{C} \). Then, the \( k \)-th order higher order sinusoidal input describing function \( \delta_k(\xi_0, \phi) \in \mathbb{R}_{\infty} \times \mathbb{R} \mapsto \mathbb{C} \), \( k = 0, 1, 2, \ldots \), is defined as

\[
\delta_k(\xi_0, \phi) = \frac{\mathcal{Y}(k \xi_0)}{\mathcal{X}(\xi_0)}
\]

The following result reveals that the HOSIDFs of \( \mathbb{P} \mathbb{W} \mathbb{H} \) systems can be written as an explicit function of the LTI dynamics \( G^+(\xi) \) and the polynomial coefficients \( \alpha_p \).

**Lemma 2 (HOSIDFs of \( \mathbb{P} \mathbb{W} \mathbb{H} \) Systems).** For any \( \mathbb{P} \mathbb{W} \mathbb{H} \) system, the corresponding HOSIDFs of order 1 and higher are given by

\[
\tilde{H}(\xi_0, \phi) = \tilde{Y}(1)(\xi_0) \mathcal{G}^+(\xi_0) \tilde{H}^\ell(\mathcal{G}^-)(\xi_0) |y| \alpha \]

where the variables in (8) are defined in Table 1.

(Proof: Rijlaarsdam et al., 2011b)

3. Connecting the GFRF and HOSIDF

In this section, the GFRFs and HOSIDFs for \( \mathbb{P} \mathbb{W} \mathbb{H} \) systems are explicitly related, which constitutes the main result of this paper. Hereeto, consider a \( \mathbb{P} \mathbb{W} \mathbb{H} \) system with a polynomial nonlinearity (1) of degree \( P \) and known linear blocks \( G^+(\xi) \). Then, using Definition 2 and Lemma 1, define

\[
T = [\mathcal{T}_1(\alpha_1) \mathcal{T}_2(\alpha_2) \ldots \mathcal{T}_P(\alpha_P)]^T
\]

\[
A = diag(\lambda_1(\alpha_1), \lambda_2(\alpha_2), \ldots, \lambda_P(\alpha_P))
\]

where \( T(\alpha_1, \alpha_2, \ldots, \alpha_P) : \mathbb{R} \times \mathbb{R}^2 \times \cdots \times \mathbb{R}^P \mapsto \mathbb{C}^P \) contains the GFRFs up to order \( P \) and \( A(\alpha_1, \alpha_2, \ldots, \alpha_P) : \mathbb{R} \times \mathbb{R}^2 \times \cdots \times \mathbb{R}^P \mapsto \mathbb{C}^{P \times P} \) is a diagonal expansion matrix containing the expansion terms \( \lambda_p(\alpha_p) \) (see (5)) that map the LTI dynamics \( G^+(\xi) \)
and polynomial coefficients \( \alpha_p \) to the GFRFs \( \tilde{\zeta}(p) \). Next, consider the sets \( \mathcal{W}_p \subseteq \mathbb{R}^p \) such that

\[
\mathcal{W}_p = \left\{ (\xi_1, \ldots, \xi_p) \in \mathbb{R}^p \mid G - \sum_{k=1}^p \xi_k \neq 0 \text{ and } G - (\xi_l) \neq 0 \right\}
\]

and define \( \mathcal{W} = \mathcal{W}_1 \times \mathcal{W}_2 \times \cdots \times \mathcal{W}_p \), which includes all frequencies that do not correspond to an imaginary axis zero of the LTI dynamics \( G(\xi) \) and define \( \mathcal{W}_p = \{ \sigma_1, \sigma_2, \ldots, \sigma_p \} \). The first step in connecting the GFRF and HOSIDF is to relate the polynomial coefficients \( \alpha_p \) to the GFRF; see also Lemma 1.

**Lemma 3 (Polynomial Coefficients & GFRF).** Consider a \( \mathbb{P}^{\mathbb{H}} \) system. Then, if and only if \( \mathcal{W}_p \in \mathcal{W} \), the following bijective mapping \( \mathcal{W} \mapsto \mathbb{C}^p \) from the polynomial coefficients \( \alpha_p \) to the GFRF exists:

\[
T(\mathcal{W}_p) = \Lambda(\mathcal{W}_p) \alpha_p. \tag{9}
\]

**Proof.** The mapping (9) follows directly from (4)–(5) and is bijective if and only if \( \Lambda \) is of full rank. Since \( \Lambda \) is a diagonal matrix, it is of full rank if and only if \( |\lambda_p(\mathcal{W}_p)| \neq 0 \) and

\[\prod_{i=1}^p |1/G(\sigma_i)| = 0. \]

Next, considering Lemmas 2 and 3 and substitution of the inverse of (9) in (8) yields a mapping from the GFRFs to the corresponding HOSIDFs and vice versa.

**Theorem 1 (Connecting GFRF and HOSIDF).** Consider a \( \mathbb{P}^{\mathbb{H}} \) system with known LTI dynamics \( G(\xi) \). If and only if the following properties hold:

(i) \( \mathcal{W}_p \in \mathcal{W} \), and

(ii) \( \lambda_p(\mathcal{W}_p) \neq 0 \) and \( \gamma \neq 0, \)

then the GFRFs and HOSIDFs are uniquely related by the bijective mapping \( \mathbb{C}^p \mapsto \mathbb{C}^p \):

\[
\hat{H}(\xi_0, \gamma) = \tilde{\zeta}(\mathcal{W}_p, \xi_0, \gamma)T(\mathcal{W}_p, \xi_0, \gamma) \tag{10}
\]

with

\[
\tilde{\zeta}(\mathcal{W}_p, \xi_0, \gamma) = \tilde{\zeta}(\mathcal{W}_p, \xi_0, \gamma)T(\mathcal{W}_p, \xi_0, \gamma).
\]

**Proof.** The mapping (10) is bijective if and only if \( \tilde{\zeta} \) is of full rank. The matrix \( \tilde{\zeta} \) is of full rank if and only if all matrices in (10) have full rank. Matrices \( T, \Delta(\xi_0)G(\xi), \Phi(\xi_0) \), and \( \Gamma(G(\xi_0)) \) are diagonal and are defined and of full rank for finite \( \xi_0 \) and \( \gamma \neq 0 \). Moreover, matrix \( \Lambda \) is of full rank if and only if \( \mathcal{W}_p \in \mathcal{W} \) (Lemma 3). Finally, analysis reveals that \( \tilde{\zeta} \) is upper triangular; see Lemma 2. Next, consider an arbitrary row \( \tilde{\zeta}_{\ell} \) of \( \tilde{\zeta} \) with its first nonzero element at the \( k \)th column in that row. Now, because of the rule according to which \( \tilde{\zeta} \) is generated, any row \( \tilde{\zeta}_{\ell} \), \( \ell_1 \geq \ell \), has a zero element at the \( k \)th position. Hence, there is at least one element \( \tilde{\zeta}_{\ell_1,k} \neq \xi \) \( \ell_2,k \in \mathbb{R} \) \( \{0\} \) and thus \( \tilde{\zeta}_{\ell_1} \neq \xi \) \( \ell_2 \). Since \( \ell_1 \) and \( \ell_2 \) are arbitrary, this proves that \( \tilde{\zeta} \) has full rank. If \( \gamma = 0 \) or \( \xi_0 \leq 0 \) or \( \sigma_p \notin \mathcal{W} \), then \( \tilde{\zeta} \) is singular or undefined since at least one of the matrices in (10) is singular or undefined. Hence, if and only if \( \gamma \neq 0 \) and \( \xi_0 > 0 \) and finite, and \( \mathcal{W}_p \in \mathcal{W} \), the mapping (10) is defined and is bijective. \( \square \)

**Remark 1.** Violation of conditions (i)–(iii) implies that (10) cannot be used to identify the GFRFs from the HOSIDFs. However, this does not imply that the GFRFs cannot be otherwise identified.

The results from Theorem 1 directly provide results on uniqueness of the HOSIDFs and GFRFs and their properties for linear systems.

**Lemma 4 (GFRF & HOSIDF for Linear Systems).** Consider a \( \mathbb{P}^{\mathbb{H}} \) system and assume conditions (i)–(iii) in Theorem 1 are satisfied. Then the following statements are equivalent:

(a) The system is linear.

(b) All HOSIDFs except the first are zero: \( \hat{\xi}_k = 0 \) \( \forall k \neq 1 \).

(c) All GFRFs except the first are zero: \( \tilde{\zeta}_p = 0 \) \( \forall p \neq 1 \).

**Proof.** Consider a linear \( \mathbb{P}^{\mathbb{H}} \) system, i.e. \( \rho : r(t) = \alpha q(t) \). Then, as an LTI system has a sinusoidal response to a sinusoidal input (6), \( \hat{\xi}_k = 0 \) \( \forall k \neq 1 \). Next, using (10), the structure of \( \tilde{\zeta} \) and the fact that all other matrices are diagonal yields that \( \tilde{\zeta}_p = 0 \) \( \forall p \neq 1 \). Conversely, if \( \tilde{\zeta}_p = 0 \) \( \forall p \neq 1 \) this implies a linear \( \mathbb{P}^{\mathbb{H}} \) system and by the same arguments \( \hat{\xi}_k = 0 \) \( \forall k \neq 1 \). \( \square \)

Theorem 1 provides the first connection between the HOSIDF and the GFRF. This yields a clear insight into the mechanism that generates the GFRFs from the HOSIDFs and vice versa. The results presented in this paper yield a bijective mapping between the HOSIDF, which is a representation valid only for sinusoidal inputs, and the GFRF, which is valid for a more general class of input signals. Therefore, the existence of a mapping from the GFRF to the HOSIDF is not surprising. However, the existence of a mapping from the HOSIDF to the GFRF is nontrivial, especially as no knowledge about the nonlinearity is required to define this mapping. It is shown that only knowledge on the linear dynamics is required to connect the GFRF and HOSIDF. That is, the HOSIDF at a single amplitude–frequency combination provides sufficient information for identifying the nonlinearity and uniquely connecting the HOSIDF and GFRF.

The following example illustrates the main results of the paper.
Example 1 (Analysis of a Nonlinear Amplifier). Consider the nonlinear amplifier \( \rho G^{-}(s) \) in Fig. 2, where \( \rho \) is an unknown static polynomial function that represents the nonlinearity and

\[
G^{-}(s) = \frac{10000}{s^2 + 2513s + 1.579 \cdot 10^6}
\]

represents the low-pass characteristic of the amplifier. The amplifier generates an input to the fourth-order LTI electromechanical system (plant)

\[
G^{+}(s) = \frac{750000s^2 + 1.875 \cdot 10^6 s + 3.75 \cdot 10^8}{s^2 + 7.85 s + 1601s^2 + 400s + 50000}
\]

As illustrated in Fig. 2, this system fits the structure of a \( \text{PWL} \) system. Hence, the results of Theorem 1 apply given the knowledge of \( G^{-}(s) \) and \( G^{+}(s) \).

Next, the mapping (10) in Theorem 1 is applied to compute the GFRFs from the HOSIDFs. The required HOSIDFs \( H(\xi_0, \gamma) \) are identified at a single frequency–amplitude combination by exciting the system in Fig. 2 with a sinusoidal input (6) with an arbitrarily chosen amplitude \( \gamma = 1 \) and frequency \( \xi_0 = 10 \) [Hz]. From the simulation data, the HOSIDFs are then readily computed using Definition 3 and are given by \( H(\xi_0 = 10, \gamma = 1) = [\gamma_1(10, 1), \gamma_2(10, 1)]^T = [-1.7 - 0.1i - 1.0 \cdot 10^{-4} + 1.5 \cdot 10^{-5}i - 6.6 \cdot 10^{-7}]^T \).

Next, by application of (10), the corresponding GFRFs are computed for a range of frequencies and the third GFRF is depicted in Fig. 3. A comparison of the GFRFs obtained with the results obtained using the exact approach in Shanmugam and Jong (1975) reveals a close correspondence, e.g., the maximum error is close to the computational precision. The corresponding HOSIDFs are computed as in Rijlaarsdam et al. (2011b) and the third-order HOSIDF is depicted in Fig. 4.

4. Conclusion

In this paper a novel connection between two frequency domain methods for the analysis and modeling of nonlinear systems is presented. Specifically, a unique relation between the generalized frequency response function (GFRF) and the higher order sinusoidal input describing function (HOSIDF) is established. An explicit analytical relation between the two is derived for polynomial Wiener–Hammerstein systems and necessary and sufficient conditions are derived for this bijective mapping to exist. Moreover, properties of the GFRFs and HOSIDFs, for linear and time invariant systems are presented. This analysis yields clear insight into the mechanisms that generate the GFRFs and HOSIDFs and provides an efficient method for computing the GFRFs from the HOSIDFs and vice versa.

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