Transfer Function Estimation in System Identification Toolbox via Vector Fitting

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Abstract: This paper considers black- and grey-box continuous-time transfer function estimation from frequency response measurements. The first contribution is a bilinear mapping of the original problem from the imaginary axis onto the unit disk. This improves the numerics of the underlying Sanathanan-Koerner iterations and the more recent instrumental-variable iterations. Orthonormal rational basis functions on the unit disk are utilized. Each iteration step necessitates a minimal state-space realization with these basis functions. One such derivation is the second contribution. System identification with these basis functions yield zero-pole-gain models. The third contribution is an efficient method to express transfer function coefficient constraints in terms of the orthonormal rational basis functions. This allows for estimating transfer function models with arbitrary relative degrees (including improper models), along with other fixed and bounded parameter values. The algorithm is implemented in the tfest function in System Identification Toolbox (Release 2016b, for use with MATLAB) for frequency domain data. Two examples are presented to demonstrate the algorithm performance.

Keywords: Frequency domain identification, parameter constraints, orthonormal vector fitting, Sanathanan-Koerner (SK) iterations, Instrumental Variable (IV) iterations

1. INTRODUCTION

Frequency domain transfer function identification is a widely-used engineering tool. Commonly this identification task is formulated as a nonlinear least squares (NLS) problem (Ljung (1999); Pintelon and Schoukens (2012)). Sanathanan and Koerner (1963) iteration (SK) is a popular approach to solve the NLS problem by fixed-point iterations, where each iteration is a linear least squares (LLS) problem. However, traditional implementations of SK iterations with monomial basis functions suffer from numerical issues, which can be an accuracy bottleneck.

Gustavsen et al. (1999) introduced the vector fitting (VF) algorithm. VF algorithm is in the SK-iteration framework, but it utilizes barycentric representation (instead of monomial basis) that is updated at each iteration step. This approach has improved numerical properties (Drmač et al. (2015a,b)) and many variations followed. Orthonormal rational basis functions are utilized to further improve numerics (Deschrijver et al. (2007)). This is called orthonormal vector fitting (OVF). See Bultheel et al. (2003) for data dependent orthogonal bases that yield optimal conditioning for SK-iterations.

It is known that SK-iterations may not find a local minimum of the nonlinear problem when the frequency response measurements contain noise. This issue may necessitate hard relocation of the identified poles (Grivet-Talocia et al. (2006)), and use of nonlinear optimization approaches. A recent alternative is the frequency-domain instrumental variable (IV) iterations (van Herpen et al. (2014)). The fixed-points of the linear IV iterations coincide with the stationary points of the original nonlinear problem. Hence if convergence is observed, a local minimum is found. IV iterations have worse condition numbers than SK iterations. van Herpen et al. (2014) introduced biorthonormal bases that yield optimal conditioning for IV iterations to address this issue.

This paper considers continuous-time transfer function estimation from frequency response measurements using SK and IV iterations with orthonormal rational basis functions (OVF). These functions lead to zero-pole-gain models, but it is still possible to perform grey-box transfer function estimation. We also consider numerical improvements to the OVF algorithm. These improvements are helpful when data-dependent orthogonal basis functions are not utilized for the sake of algorithmic simplicity. Our contributions are:

- An efficient method to enforce constraints on transfer function coefficients within the SK and IV iterations with any choice of basis functions. This allows incorporating prior knowledge into the estimation algorithm such as relative degree, integrators, and affine relationships between coefficients.
- A simple data scaling algorithm, and a domain mapping that maps the continuous domain (imaginary
axis) to discrete (unit disk). These improve the numerics of underlying least squares problems.
• A minimal state-space realization for the orthonormal rational basis functions on the unit disk.

The organization of the paper is as follows. Section 2 presents the problem formulation and current approaches. Section 3 presents the contributions. Section 4 illustrates the algorithm performance on two examples. Concluding remarks are in Section 5. The resulting algorithm is implemented in the ttest function (when using frequency-domain data) in System Identification Toolbox (Release 2016b, for use with MATLAB).

2. PROBLEM STATEMENT AND CURRENT APPROACHES

Assume that the frequency response measurements of a MIMO system \( H(s) \) are available as \( H_1, \ldots, H_l \in \mathbb{C}^{p \times m} \) at frequency points \( s_i = j\omega_i \) for \( i = 1, \ldots, l \). The goal is to estimate a MIMO system \( H(s) \) by minimizing the cost:

\[
J = \sum_{i=1}^{l} \| W(j\omega_i) (H_i(j\omega_i) - H_i) \|^2_F
\]

where the degree of \( H_i(s) \) is less than \( r \times \min(m, p) \). \( W(s) \) is an optional weight. \( H_i(s) = N(s)/d(s) \) is a rational function with \( d(s) : \mathbb{C}^1 \to \mathbb{C}^1 \) and \( N(s) : \mathbb{C}^1 \to \mathbb{C}^{p \times m} \).

Sanathanan and Koerner (1963) iteration (SK) is a well-known method to estimate \( H_i(s) \) iteratively by utilizing the fact that the problem (1) is linear for a fixed denominator. First, rewrite Equation (1) exactly:

\[
J = \sum_{i=1}^{l} \frac{|W(j\omega_i)|^2}{d(j\omega_i)^2} \| N(j\omega_i) - d(j\omega_i)H_i \|^2_F
\]

then iterate:

\[
J^{(k)} = \sum_{i=1}^{l} \frac{|W(j\omega_i)|^2}{|d^{(k-1)}(j\omega_i)|^2} \| N^{(k)}(j\omega_i) - d^{(k)}(j\omega_i)H_i \|^2_F
\]

Given \( d^{(k-1)}(s) \) from the previous iteration, computation of the coefficients of \( N^{(k)}(s) \) and \( d^{(k)}(s) \) is a linear least squares problem. Two common choices for the initial denominator are \( d^{(0)}(s) = 1 \) or \( d^{(0)}(s) \) as a polynomial with lightly damped roots linearly or logarithmically spaced across \( \omega_1 \) and \( \omega_2 \). The problem in Eq. (3) has a trivial zero solution \( d(s) = 0 \) and \( N(s) = 0 \) that yields \( J^{(k)} = 0 \). Two approaches to avoid the trivial solution are constraining the first denominator parameter to 1 or enforcing \( \sum_{i=1}^{l} \text{Re}(d(j\omega_i)) = 1 \) (Gustavsen (2006)).

The key property of the SK fixed-point iterations is as follows: if there is no noise, and the estimated system order is equal to or greater than the true order, then the fixed-points of the SK iterations and the stationary points of the nonlinear problem coincide. Under these assumptions and barring potential numerical issues, the linear least squares problem in Equation (3) recovers the true system with \( J = 0 \) in one step, regardless of the initial choice \( d^{(0)}(s) \). Considering these assumptions, potential issues include:

(1) Numerics: Large condition numbers that may arise in LLS matrices may prevent finding accurate solutions. The choice of basis functions for \( N(s) \) and \( d(s) \) is critical factor.

(2) Fixed-point iterations: When there is measurement noise or data cannot be captured by linear models, the fixed-points of SK iterations do not coincide with the stationary points of the nonlinear problem. The convergence of SK iterations in this case is an open problem. Even if the iterations converge, the result is not necessarily a local optima. IV iterations is an alternative approach whose fixed-points coincide with the stationary points of the nonlinear problem.

(3) Incorrect model order: This leads to the same issues in (2), but has the partial remedy of being a tunable parameter at estimation time. Model order estimation in SK and IV iteration framework is an open problem, but some promising results do exist (Grivet-Talocia et al. (2006); Drmač et al. (2015b)).

The solution found for the NLS problem in Equation (1) depends on all the above factors. Any of these factors can constitute an accuracy bottleneck depending on the specific data. Sections 2.1 and 2.2 provide details of potential issues with numerics as well as SK and IV fixed-point iterations, respectively.

2.1 Basis Functions and Vector Fitting

The condition numbers of the least squares matrices that arise in SK iterations depend on the basis function choice and the weight \( \frac{W(s)}{d^{(k)}(s)} \). The basis function choice involves algorithmic complexity versus accuracy trade-off. Some common basis functions and a brief discussion of this trade-off are presented here.

A generic representation for the rational function \( H_i(s) \) is:

\[
H_i^{(k)}(s) = \frac{N_i^{(k)}(s)}{d^{(k)}(s)} = \sum_{\nu=0}^{r} N_{\nu}^{(k)} B_{\nu}(s)
\]

where \( B_{\nu}(s) : \mathbb{C}^1 \to \mathbb{C}^1 \) is the \( \nu \)th basis function utilized in iteration \( k \). A simple implementation with monomials \( B_{\nu}(s) = s^{\nu} \) leads to

\[
H_{\nu}^{(k)}(s) = \frac{N_{\nu}^{(k)}(s)}{d^{(k)}(s)} = \frac{N_{\nu}^{(k)} + \sum_{\eta=1}^{r} N_{\eta}^{(k)} s^{\eta}}{d_0^{(k)} + \sum_{\eta=1}^{r} d_{\eta}^{(k)} s^{\eta}}
\]

Monomial basis leads to large condition numbers. The vector fitting approach (Gustavsen et al. (1999)) improves the numerics on two fronts. First, the \( N^{(k)}(s) \) and \( d^{(k)}(s) \) are expressed in barycentric form with \( B_{\nu}^{(k)}(s) = \frac{1}{s - \lambda_{\nu}^{(k)}} \) where \( \lambda_{\nu}^{(k)} \in \mathbb{C}^1 \) is the \( \nu \)th distinct interpolation point:

\[
H_{\nu}^{(k)} = \frac{N_{\nu}^{(k)}(s)}{d^{(k)}(s)} = \frac{N_{\nu}^{(k)} + \sum_{\eta=1}^{r} N_{\eta}^{(k)} (s - \lambda_{\eta}^{(k)})}{d_0^{(k)} + \sum_{\eta=1}^{r} d_{\eta}^{(k)} (s - \lambda_{\eta}^{(k)})}
\]

This yields improved condition numbers over monomials. Second, \( \lambda_{\nu}^{(k)} \) are chosen as the zeros of the identified \( d^{(k-1)}(s) \) in the previous iteration step. This elegant choice eliminates the need for the weight \( \frac{W(s)}{d^{(k)}(s)} \), which typically worsens the condition numbers iterations evolve. These two ideas in the VF algorithm lead to better numerical stability (Drmač et al. (2015b)).

The VF algorithm is not much more complicated than using monomial basis functions, yet it is significantly better regarding numerics. This makes it a good candidate
for many applications. However, problems do exist where this method is not sufficient. One example is systems with closely packed or repeated poles. To see this, note that the VF algorithm uses the identified poles as the interpolation points \( \lambda(k) \) for barycentric representation. Repeated \( \lambda(k) \) values yield linearly dependent basis functions.

Two further basis function candidates for handling such cases are highlighted here. One is orthonormal rational polynomials obtained by analytical Gram-Schmidt orthogonalization of barycentric basis functions (Akçay and Ninness (1999); Ninness et al. (1997)). These typically yield better condition numbers, and do not suffer from numerical issues with close or repeated poles (except when there are multiple integrators). The VF algorithm with such bases is called OVF. Orthonormal rational polynomials on the unit disk are utilized in \texttt{tfest}, and explained further in Section 3.4. Second option is data dependent orthogonal bases. See Bultheel et al. (2003)) for matrices observed in SK algorithm, and van Herpen et al. (2014) for matrices in the IV algorithm. These data dependent orthogonal bases ensure that the least squares matrix have a condition number 1. The drawback is the higher computational complexity of the construction of these bases compared to the VF and OVF approaches. This is a future improvement direction for the \texttt{tfest} implementation.

2.2 Instrumental Variable Iterations

In the presence of noise, nonlinearities or wrong model order choice, the fixed-points of SK iterations do not coincide with the stationary points of the nonlinear estimation problem. Whitfield (1987) shows that even when the SK iterations converge to a solution, the solution is not necessarily a local optima.

An alternative is the so-called instrumental-variable (IV) iterations. IV iterations have the property that its fixed-points coincide with the stationary points of the nonlinear least squares problem, even in presence of the aforementioned conditions (van Herpen et al. (2014)). There is no convergence guarantee, but if convergence is observed, the result is a local optima. IV iterations aim to find the stationary points (i.e. where derivative with respect to parameters \( N_v \) ) are zero) of the nonlinear problem directly instead of directly trying to minimize the cost function in Equation (1). The new cost function minimized in IV iterations is:

\[
J_{iv} = \sum_{i=1}^{s} |W(j\omega_i)|^2 \sum_{v=0}^{r} \left( \left\| \frac{\partial J_i}{\partial N_v} \right\|_F^2 + \left\| \frac{\partial J_i}{\partial d_v} \right\|_F^2 \right)
\]

where \( J_i(j\omega) = (H_i^{(k)}(j\omega) - H_i)(H_i^{(k)}(j\omega) - H_i)^T \)

\[
\frac{\partial J_i}{\partial N_v} = -2 \left( H_i^{(k)}(j\omega) - H_i \right) \left( \frac{\partial H_i^{(k)}(j\omega)}{\partial N_v} \right)^T
\]

\[
\frac{\partial J_i}{\partial d_v} = -2 \left( H_i^{(k)}(j\omega) - H_i \right) \left( \frac{\partial H_i^{(k)}(j\omega)}{\partial d_v} \right)^T
\]

This is a NLS problem due to nonlinear dependence of \( H_i^{(k)} \) and its partial derivatives on denominator coefficients. The terms that appear in the denominator of the nonlinear cost function is replaced by the estimates from the previous iteration, similar to SK iterations. This again yields linear least squares problems for each iteration step.

The IV iterations can be utilized standalone for solving the nonlinear optimization problem in Eq. (1), as in van Herpen et al. (2014). The implementation in \texttt{tfest} uses IV iterations in succession to the SK iterations. This is to find a solution near a reasonable local optima first with the SK iterations, which is then utilized for initializing the IV iterations. This is a conservative approach given that IV iterations are frequently successful at good local optima points. This conservative choice was done to increase the chance of finding good solutions given that \texttt{tfest} has a wide user base and it is used for a large variety of datasets.

3. CONTRIBUTIONS

3.1 Domain Mapping

Numerical issues with continuous-time transfer function estimation are most prevalent when the measurement points \( s_i = j\omega_i \) span a wide frequency range. The large magnitude variations of \( s_i \) are observed across the rows of the least squared matrices, and lead to numerical issues.

It is possible to perform the estimation on a different domain, and transform the final result back. This idea, for instance in the form of scaling the \( s \)-domain (Pintelon and Kollár (2005)), is found in the early continuous-time transfer function estimation literature where monomial bases are commonly used. More recent literature (VF, OVF) typically do not perform such domain mapping, and instead just scale the columns of the least squares matrices at each iteration step. This is because column scaling, combined with the use of barycentric or orthonormal rational basis functions, yields sufficient condition numbers on a wider range of estimation problems.

Any invertible mapping can be utilized, and the bilinear mapping \( q(s) = \frac{\alpha s}{\alpha s + 1} \) is proposed here. This idea is from Balas et al. (2002). Bilinear mappings provide more flexibility over simple scaling, while maintaining a linear relationship between the transfer function coefficients in the original and transformed domains. The latter property is utilized for efficient handling of parameter constraints discussed in Section 3.2. The mapping \( q(s) \) maps the halfplane \( s = j\omega \) for \( \omega \in [0, \infty) \) to the upper half of the unit circle. The scalar \( \alpha \in (0, \infty) \) is a design parameter. The mapped points in \( q \) domain have unit magnitude. This eliminates the magnitude variations across the basis function rows observed in \( s \) domain. An idea for \( \alpha \) is to maximize the distance between the endpoints in \( s \)-domain through the transformation \( q(s) \). Precisely, \( \arg \max_{\alpha} |q(j\omega_1) - q(j\omega_L)| \). The unique stationary point of this problem is \( \alpha = \sqrt{\omega_1\omega_L} \).

Effect of the bilinear domain mapping on the matrix condition numbers is tested with barycentric basis functions (VF) for a single SK iteration step in Equation (3). The first denominator parameter is fixed to 1. The data \( H_i(j\omega_i) \) is from the 20th order model in Section 4.1. The weight \( W(j\omega_i) \) and \( d^{(k-1)}(j\omega_i) \) is set to 1. The interpolation points \( \lambda_i \) are set as the true poles of the model. For domain mapping, the interpolation points are also mapped as \( \lambda_i = q(\lambda_i) \). These interpolation points represent a good candidate for the final SK-iteration step, hence the observed condition numbers have a direct impact on the final accuracy. The barycentric bases \( 1/(s - \lambda_i) \)
yield the condition number $4.9 \times 10^4$. Barycentric bases in transformed domain $1/(q - \lambda_i)$ yield $9.1 \times 10^5$.

VF literature typically suggests scaling the columns of the least squares matrices by Euclidean norm. There are also suggestions against this scaling (Drmac et al. (2015b)) because it may amplify the impact of noise. tfest does not use column scaling, but the impact of the column scaling is also tested. This scaling reduces the condition number with bases in original domain $1/(s - \lambda_i)$ to $1.2 \times 10^3$, and in the transformed domain $1/(q - \lambda_i)$ to $8.1 \times 10^5$. These show that the basis functions in the transformed domain $q$ are better conditioned with or without column scaling.

3.2 Grey-Box Estimation: Parameter Constraints

Many grey-box transfer function estimation scenarios involve fixed or bounded numerator or denominator coefficients, for instance known integrators, relative degree or bounds on a mass-spring-damper system parameters.

It is straightforward to handle affine constraints within the SK iteration framework when the numerators and the denominator are expressed in terms of monomials. Then the estimated parameters are the transfer function coefficients themselves. This corresponds to solving a constrained least-squares problem in each iteration step, instead of an unconstrained one.

When barycentric representation (VF) or orthonormal rational basis functions (OVF) are used, the estimated parameters are no longer the transfer function coefficients. The key point is that there is a linear relationship between the estimated parameters and the transfer function coefficients. Here a numerical method is presented to calculate this relationship for barycentric or orthonormal rational basis functions. Domain transformation (Section 3.1) is also accounted for in this treatment.

Make the following three assumptions without loss of generality to ease the notational burden: the transfer function is SISO, there are constraints only on the denominator coefficients, and barycentric representation (VF) is utilized.

Let $d(s) = \sum_{\nu=0}^r d_\nu s^\nu$ be the denominator of the sought after transfer function. Let $d(q) = d_{q0} + \sum_{\nu=1}^r d_{q\nu} B_\nu(q)$ be the estimated denominator, in domain $q = e^{s \lambda_i}$, with basis functions $B_\nu(q) = q^{-\nu}$. The aim is to find the linear relationship between transfer function coefficients $d_\nu$ and estimated coefficients $d_{q\nu}$ for $\nu = 0, 1, ..., r$.

$$d(q) = d_{q0} + \sum_{\nu=1}^r d_{q\nu} B_\nu(q)$$

$$= \sum_{\nu=0}^r d_{q\nu} q^{-\nu}$$

$$= \sum_{\nu=0}^r d_{q\nu} (a + s)^{-\nu} (a - s)^{-\nu}$$

$$= \sum_{\nu=0}^r d_{q\nu} (a - s)^{\nu}$$

Here $d_{q\nu}$ are some intermediate variables. The right-hand side of Equation (7) contains the estimated parameters $d_{q\nu}$, and the numerator of the right-hand side of Equation (8) contains the transfer function coefficients of interest $d_\nu$. Both quantities appear linearly in the respective equations.

This linear mapping can be extracted by evaluating these equations at $r + 1$ points:

$$\begin{bmatrix} a & 0 & 0 & 1 & s & \cdots & s^{r}\end{bmatrix} d_{q\nu} = \begin{bmatrix} d_{q0} \\ 1 B_1(q) & \cdots & B_r(q) \\ \vdots & \vdots & \vdots \\ d_{q1} \\ \vdots \\ d_{qr} \end{bmatrix}$$

The aim is to solve this equation for $[d_0 \ldots d_r]^T$. The first matrix on the right hand side of (9) is diagonal, hence easy to invert. $[1 s \cdots s^r]$ is a Vandermonde matrix. Choose the evaluation points $s$ uniformly spaced on the unit disk to make the Vandermonde matrix unitary (after scaling with $1/\sqrt{r+1}$), which is then also easy to invert.

The constructed linear constraints can be utilized in SK iterations without modifying the cost function in Equation (3). Each iteration step is a constrained LLS problem in this case. For IV iterations, the cost function also needs to be modified because stationary points of the NLS problem can be at points where derivative is not zero. The method of Lagrange multipliers can be used to extend the IV iteration cost function to find the stationary points of the constrained nonlinear problem (Bertsekas (1999)).

3.3 Measurement Scaling

The measured frequency response $H_1, \ldots, H_l \in C^{p \times m}$ enters the SK and IV iteration linear least-squares matrices. Therefore, the choice of measurement units has an impact on the condition number of the least-squares matrices, and in turn the final fit quality. This is important when using monomial, barycentric (VF) or orthonormal rational polynomial (OVF) basis functions.

Let $B^{(k)} = [B_{0}^{(k)} \ldots B_{r}^{(k)}]$ be the basis function matrix at iteration $k$. For a given input-output channel $(i,j)$, the corresponding rows of the least squares matrices contain $B^{(k)}$ once unscaled, and once row-scaled by measurements $H(i,j)$. A heuristic is to balance the row-scaling induced by $H(i,j)$ around 1 by scaling $c(i,j) = \sqrt{\max_i |H_t(i,j)|/\min_i |H_l(i,j)|}$, which yields scaled measurements $H(i,j) = c(i,j)H(i,j)$.

This magnitude scaling is tested on the example in Section 4.1. This scaling reduces the worst condition number observed during the SK and IV iterations from $4.2 \times 10^{14}$ to $2.6 \times 10^{12}$. This is a modest improvement due to good scaling of the original data. Nevertheless, measurement scaling is straightforward, computationally cheap and useful.

3.4 State-Space Realization for Orthonormal Rational Basis Functions

The orthonormal rational basis functions on the unit disk are due to Ninness et al. (1997). Let $\zeta_\nu \in C^1$ be the $\nu^{th}$ interpolation point where $\nu = 1, 2, \ldots, r$. These basis functions have the form in Eq. (10) if $\zeta_\nu$ is real, and the form in Eq. (11) if $(\zeta_\nu, \zeta_{\nu+1})$ are complex-conjugate pairs.
Denote the state-space model matrices to be constructed
\[ B = \begin{bmatrix} b_{0} & b_{1} & \cdots & b_{n} \end{bmatrix} \]

and the estimated parameters
\[ \theta = [\theta_1, \theta_2, \ldots, \theta_n]^T \]

orthonormal rational polynomials on the imaginary axis

\[ qI_q \rightarrow C_1^1 \]

is the \( n \)th basis function, \( \Re(\cdot) \) is the real part of a complex number. There are infinite number of choices for \( \beta_1, \beta_2, \mu_1, \mu_2 \) (Ninness et al. 1997).

Each SK and IV iteration step estimate a denominator polynomial \( d^{(k)}(q) = d_0 + \sum_{k=1}^{p} d_k q^k \), then extract its zeros to find the interpolation points \( \xi \) for the next iteration. A minimal state-space realization of \( d^{(k)}(q) \) is needed for this operation. A state-space realization for orthonormal rational polynomials on the imaginary axis is in Deschrijver et al. 2007). Here a similar construction is presented for orthonormal rational polynomials defined on the unit disk.

\[ G_1(q) = \frac{1-\xi q}{q-\xi} \quad G_2(q) = \frac{1-\xi q}{q-\xi} \quad \ldots \quad G_{n}(q) = \frac{1-\xi q}{q-\xi} \]

Fig. 1. Components of the basis functions \( G_n(q) \)

Denote the state-space model matrices to be constructed as \((A, B, C, D)\). The idea is to choose \((A, B)\) such that the states \((qI - A)^{-1}B\) correspond to the basis functions \([B_1(q)B_2(q)\ldots B_n(q)]^T\), except the \( \sqrt{1-|\xi|^2} \) scalings. Consider the cascade connection in Fig. 1 for this purpose. Realize the \( n \)th component is with \((a_1, b_1, c_1, d_1)\) such that its output is \( \frac{1-\xi q}{q-\xi} \), and its state is \( \frac{1-\xi q}{q-\xi} \). Then the series connection of all components per Equation (12) has its \( n \)th state as \( B_n(q) \) (except the scaling \( \sqrt{1-|\xi|^2} \)).

If \( \xi_n, \xi_{n+1} \) are complex-conjugate pairs, \( G_n(q)G_{n+1}(q) \) must be realized together in order to have a realization with real coefficients. In this case the output is \( \frac{|\xi_n|^2 q^2 - 2\Re(\xi_n)q + |\xi_n|^2}{q^2 - 2|\xi_n|^2} \) and the states are \( \frac{2|\xi_n|^2q - 2\Re(\xi_n)}{q^2 - 2|\xi_n|^2} \). A realization that fits these requirements is in Table 1. This specific realization is obtained in three steps. First, fix \( b_n = [\beta_1 \beta_2]^T \) and \( d_n = |\xi_n|^2 \) to avoid over-parametrization. Second, solve \((\xi I - a_n)^{-1}b_n = \frac{1}{q^2 - 2\Re(\xi_n)q + |\xi_n|^2} \) for the elements of \( a_n \).

Finally, solve \( c_n(qI - a_n)^{-1}b_n + d_n = \frac{|\xi_n|^2 q^2 - 2\Re(\xi_n)q + |\xi_n|^2}{q^2 - 2\Re(\xi_n)q + |\xi_n|^2} \) for the elements of \( C_n \).

The matrices \((C, D)\) capture the scalings \( \sqrt{1-|\xi|^2} \) and the estimated parameters \( d_0, \ldots, d_n \). Specifically, \( D = d_0 \) and \( n \)th element of \( C \in \mathbb{R}^{1 \times r} \) is \( d_0 \sqrt{1-|\xi_n|^2} \).

\[
A = \begin{bmatrix}
a_1 & 0 & \cdots & 0 \\
b_1c_1 & a_2 & 0 & 0 \\
b_1d_1c_1 & b_1d_2c_2 & \cdots & \vdots \\
\vdots & \vdots & \ddots & \vdots \\
b_kd_kc_k & b_kd_kc_k & \cdots & a_k
\end{bmatrix}
\]

\[
B = \begin{bmatrix}
b_1 & b_2d_1 & \cdots & b_kd_{k-1} \ldots d_1
\end{bmatrix}^T
\]

3.5 Algorithm Summary

The algorithm in \texttt{tfest} can be summarized as:

1. Map \( s \) domain to \( q \) via \( q(s) = \frac{a + s}{a - s} \)
2. Scale measurements \( H \) (Section 3.3).
3. Initial fit: Use monomial basis with \( d^{(0)}(q) = 1 \).
4. SK iterations: Use orthonormal rational polynomial basis functions on unit disk. Iterate until maximum number of iterations, or convergence. Update basis functions at each step.
5. IV iterations: Use the final set basis functions used in SK iterations. Iterate until maximum number of iterations, or convergence.
6. Use the best solution found for the NLS problem throughout all steps (initial fit, SK and IV iterations).
7. Revert \( s \) to \( q \) domain mapping via \( s = \frac{a(q-1)}{q+1} \)
8. Revert measurement scaling.
9. Convert zero-pole-gain to transfer function model.

4. NUMERICAL EXPERIMENTS

The \texttt{tfest} command in System Identification Toolbox (Release 2016b, for use with MATLAB) is used for the experiments. The results compare very favorably with previous releases and other existing algorithms for many frequency domain datasets. Two experiments are presented here due to space constraints.

4.1 Experiment Without Parameter Constraints

A randomly generated model was used for the experiment:

\[
G(s) = \sum_{k=1}^{10} \frac{r_k \omega_k^2}{s^2 + 2\omega_k \omega_s s + \omega_s^2}
\]

where the parameters \( r_k, \omega_k, \zeta_k \) are randomly generated from a predetermined range. This is a dynamically rich model: it contains ten lightly damped modes that are spread over seven decades. The frequency response of \( G(s) \) was extracted at 700 logarithmically spaced points in \( [10^{-1}, 10^6] \) rad/s. Multiplicative noise was added as \( G(j\omega_i)(1 + \epsilon(j\omega_i)) \) where \( \epsilon \) is \( \epsilon(j\omega_i) = n_1 e^{j\phi_1} \). \( n_1 \) and \( n_2 \) are zero mean Gaussian random numbers with variance 0.01, so the signal-to-noise ratio is approximately 20 dB.

Figure 2 presents the measurements and the 20th order model estimate. The model captures the dynamics of interest, despite the high model order for transfer functions. Only the valley near 2.74 \times 10^4 \text{ rad/s} was missed. The main
The model $G(s)$ in Equation (14) is used for the experiment. $G(s)$ has an integrator and a relative degree 3. Three leading numerator coefficients and the last denominator coefficient are fixed to 0 during estimation. The frequency response is extracted at 300 logarithmically spaced points in $[1, 10^6]$ rad/s. Multiplicative noise is added as explained in Section 4.2, to have a 20dB signal-to-noise ratio.

$$G(s) = \frac{1.2 \times 10^8 s^2 + 4.8 \times 10^7 s + 5 \times 10^{10}}{s^6 + 200 s^4 + 4.1 \times 10^6 s^3 + 1.7 \times 10^6 s^2 + 1.6 \times 10^6 s} \quad (14)$$

Figure 3 shows the Bode magnitude plot for the noisy measurements and the fitted model. The estimated model in Equation (15) captures system dynamics well. The approach in Section 3.2 successfully enforces the poles and zeros in transformed domain to honor the transfer function coefficient constraints in s domain.

$$G_{\text{est}}(s) = \frac{1.17 \times 10^8 s^2 + 3.32 \times 10^7 s + 4.91 \times 10^{10}}{s^6 + 211 s^4 + 4.0 \times 10^6 s^3 + 1.4 \times 10^6 s^2 + 1.6 \times 10^6 s} \quad (15)$$

5. CONCLUDING REMARKS

The SK and IV iterations are commonly implemented with monomial, barycentric or orthonormal rational polynomial basis functions on the imaginary axis. Transforming the problem domain onto the unit disk frequently leads to important numerical improvements. A simple scaling of the measurement data is also helpful.

Even though use of barycentric or orthonormal rational polynomials lead to zero-pole-gain models, the numeric benefits of these bases can still be utilized for grey-box transfer function estimation. The linear relationship between these basis functions and transfer function coefficients can be efficiently calculated by utilizing the properties of the Vandermonde matrices.

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