

Modulbezeichnung	Introduction to System Identification	
Modulverantwortliche(r)	Matthew Hoelzel	
Modulart	Pflicht/Wahl <input type="checkbox"/> Wahlpflicht <input checked="" type="checkbox"/>	
Spezialisierungsbereich	Mechatronik	
Dauer des Moduls	1 Semester	
Kreditpunkte	4 CP	
Arbeitsaufwand	Berechnung des Workloads Präsenz 42 h Übungsbetrieb/Prüfungsvorbereitung 78 h Summe 120 h	
Turnus des Moduls	in der Regel in jedem SoSe	
Voraussetzung für die Teilnahme	Keine <input type="checkbox"/> Folgende	Formale Voraussetzungen: KeineInhaltliche Voraussetzungen: A brief knowledge of linear systems and statistics.
Lehr- und Lernformen	Seminar <input type="checkbox"/> Vorlesung <input checked="" type="checkbox"/> Tutorium <input checked="" type="checkbox"/> Praktikum <input type="checkbox"/> Projekt <input type="checkbox"/>	
Lernziele	<ul style="list-style-type: none"> To understand the basic system identification process, which involves a combination of model selection, data analysis, and noise assumptions. To acquire a knowledge of several system identification techniques, and to understand when each method is applicable. To understand the effect of the model, noise, and system identification on the estimated model, that is, to understand the effects of the assumptions used to obtain a model estimate. 	
Lerninhalte	<ul style="list-style-type: none"> Typical model structures used in system identification: state-space, polynomial matrix, impulse response, and frequency domain models. Model properties: controllability, observability, reachability, and linearity. Requirements for the identifiability of a model, specifically, persistency. Regression and least-squares analysis for linear-in-the-parameters models. Consistency of estimated models and other useful statistical properties. Parameter estimation methods such as instrumental variable methods. 	
Prüfungsformen	i.d.R. Bearbeitung von Übungsaufgaben und Fachgespräch oder mündliche Prüfung	
Literatur	<ul style="list-style-type: none"> C. T. Chen, "Linear System Theory and Design", 3rd ed. New York: Oxford University Press, 1999. M. Verhaegen and V. Verdult, "Filtering and System Identification: A Least Squares Approach", 1st ed. New York: Cambridge University Press, 2007. L. Ljung, "System Identification: Theory for the User", 3rd ed. Upper Saddle River, NJ: Prentice-Hall, 1999. R. Pintelon and J. Schoukens, "System Identification: A Frequency Domain Approach", 1st ed. New York: Wiley-IEEE Press, 2001. 	