

L_1 -Regularization

Time Windowing Technique

SI

2004 2

구조물 손상탐지를 위한 L_1 -Regularization 과 Time
Windowing Technique 을 이용한 시간영역에서의 SI 기법

System Identification in Time Domain for Structural Damage Assessment
Using L_1 -Regularization and Time Windowing Technique

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이 논문을 공학석사학위논문으로 제출함

2003 년 10 월




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박승근의 공학석사학위 논문을 인준함

2003 년 12 월

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가

(System Identification)

가

가

Rayleigh damping

· SI

가

가

L_2 -

norm

L_2 -

L_1 -norm

L_1 -

· L_2 -

GMS

(Geometric Mean Scheme)

, L_1 -

TSVD(Truncated Singular Value Decomposition)

truncation number

time windowing

L_1

2

, , Time Windowing Technique, Rayleigh damping

: 2002-21285

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4.2		I_e	70
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I.

가

가

(SI) 20

static SI [1, 2, 3, 4, 17], frequency-domain SI [5, 6, 7], time-domain SI [8, 9, 10,

11]

frequency-domain SI, time-domain SI 가

. Frequency-domain SI time-domain SI

(가) transformation

가 frequency-

domain SI

가 .
가 time-domain SI .
가 가 가

가

SI

ill-posed problem

SI

[2, 3, 4, 12, 13, 17]

가

가 .

SI

SI

Tikhonov

(Truncated Singular Value Decomposition Method; TSVD)

SI

Tikhonov

가

가 ,

가 ,

, Tikhonov

, TSVD

(Truncation number) . [4, 17]

L_2 -norm

L_2 -Regularization Technique

가 .

Geometric Mean Scheme

(GMS) . [14] L_2 -Regularization

가 continuous . L_2 -

Regularization function continuous function .

가

piecewise-continuous . L_2 -Regularization

function .

1-norm

L_1 -Regularization . L_1 -Regularization function

가 piecewise-

continuous . , piecewise-

continuous function .

가 .

가 가

.

가 가 .

가

가

가

.

가

가

가

.

Time Windowing Technique

.

time window

가

가

.

time window가

가

.

가

.

가

가

.

.

.

,

time-domain SI

Rayleigh damping

, Rayleigh damping

2

II.

SI

$$\mathbf{M}\mathbf{a}(t) + \mathbf{C}(\mathbf{x})\mathbf{v}(t) + \mathbf{K}(\mathbf{x})\mathbf{u}(t) = \mathbf{p}(t) \quad (2.1)$$

, $\mathbf{M}, \mathbf{C}, \mathbf{K}, \mathbf{p}, \mathbf{x}$, , , ,
 . $\mathbf{a}, \mathbf{v}, \mathbf{u}$ 가 , , .
 . (2.1) ,

, 가 .
 가 .

$$\text{Min}_{\mathbf{x}} \Pi(\mathbf{x}, \tau) = \frac{1}{2} \int_0^{\tau} \|\tilde{\mathbf{a}}(\mathbf{x}, t) - \bar{\mathbf{a}}(t)\|_2^2 dt \quad \text{subject to } \mathbf{r}(\mathbf{x}) \leq 0 \quad (2.2)$$

$\tilde{\mathbf{a}}, \bar{\mathbf{a}}, \mathbf{r}$ 가 , 가 ,
 . $\|\cdot\|$ Euclidean norm

. (2.2) τ 가
 가 , 가

가

가

$$\mathbf{x}_l \leq \mathbf{x} \leq \mathbf{x}_u \quad (2.3)$$

$$, \mathbf{x}_l, \mathbf{x}_u$$

(2.2)

(2.2)

(2.4)

$$\text{Min}_{\Delta \mathbf{x}} \left[\frac{1}{2} \Delta \mathbf{x}^T \mathbf{H}_{k-1} \Delta \mathbf{x} - \Delta \mathbf{x}^T \mathbf{S}_{k-1}^T \mathbf{a}_{k-1}^r \right] \text{ subject to } \mathbf{r}(\mathbf{x}_{k-1} + \Delta \mathbf{x}) \leq 0 \quad (2.4)$$

$$\mathbf{H}_{k-1} \approx \mathbf{S}_{k-1}^T \mathbf{S}_{k-1} \quad (2.5)$$

$$\mathbf{a}_{k-1}^r = \bar{\mathbf{a}} - \tilde{\mathbf{a}}_{k-1} \quad (2.6)$$

$$\mathbf{S}_{k-1} = \frac{\partial \tilde{\mathbf{a}}_{k-1}}{\partial \mathbf{x}} \quad (2.7)$$

, k

, \mathbf{S}_{k-1} $\tilde{\mathbf{a}}_{k-1}$

, \mathbf{H}_{k-1}

가 , Gauss-Newton

[17]

(2.4)

$$\mathbf{S}^T \mathbf{S} \Delta \mathbf{x} - \mathbf{S}^T \mathbf{a}^r = 0 \quad (2.8)$$

2.1 SI

ill-posed

가 가

2.1.1 (Singular Value Decomposition)

$$\mathbf{S} = \mathbf{Z}\mathbf{\Omega}\mathbf{V}^T \quad (2.9)$$

$$(2.9) \quad m \times n \quad \mathbf{Z}, n \times n \quad \mathbf{\Omega}, n \times n \quad \mathbf{V}$$

m

n

$$\mathbf{Z}\mathbf{Z}^T = \mathbf{I}_n, \mathbf{V}^T\mathbf{V} = \mathbf{I}_n, \mathbf{\Omega} = \text{diag}(\omega_j) \quad (2.10)$$

$$\omega_j \quad \omega_1 = \omega_{\max} \geq \dots \geq \omega_r \geq \varepsilon_r \geq \omega_{r+1} \geq \dots \geq \omega_n = \omega_{\min} \geq 0$$

$\mathbf{I}_n \quad n$

$\varepsilon_r \quad r \quad \text{rank}$

$\mathbf{S} \quad \text{rank}$

$\varepsilon_r \quad 0$

0

$$\varepsilon_r = \delta_m \|\mathbf{S}\|_\infty \quad (2.11)$$

$$\delta_m \quad \|\cdot\|_\infty$$

L_∞ -norm

L_∞ -norm

$$\|\mathbf{A}\|_\infty = \max_{1 \leq i \leq m} \sum_{j=1}^n |a_{ij}| \quad (2.12)$$

$r=n$ rank-sufficiency, $r < n$ rank-deficiency, rank-deficiency 가

\mathbf{Z} left singular vector (LSV), \mathbf{V} right singular vector (RSV)

2.1.2

가

SI

가

가

SI

rank-deficiency

rank

SVD

(singular value decomposition)

Rank가

(2.8)

$$\Delta \mathbf{x} = \sum_{j=1}^r \mathbf{v}_j \omega_j^{-1} \mathbf{z}_j^T \mathbf{a}^r + \sum_{j=r+1}^n \gamma_j \mathbf{v}_j \quad (2.13)$$

$\mathbf{v}_j, \mathbf{z}_j$ j ω_j \mathbf{V} \mathbf{Z} , \mathbf{a}^r , γ_j

가

. r

rank

(2.13)

rank r

가

rank가

rank가

가

\mathbf{a}^r

(null space)

γ_j

가

, 가

2.1.3

SVD

Rank가

(2.9)

$$\Delta \mathbf{x} = \mathbf{V} \text{diag}\left(\frac{1}{\omega_j}\right) \mathbf{Z}^T \mathbf{a}^r = \sum_{j=1}^n \mathbf{v}_j \omega_j^{-1} \mathbf{z}_j^T \mathbf{a}^r \quad (2.14)$$

가

\mathbf{a}^r

0

가

가

가

가

가

가

가

$$\bar{\mathbf{a}} = \bar{\mathbf{a}}^f + \bar{\mathbf{a}}^e \quad (2.15)$$

, $\bar{\mathbf{a}}^f$ 가 가 , $\bar{\mathbf{a}}^e$. (2.15) (2.14)

$$\Delta \mathbf{x} = \mathbf{V} \text{diag}\left(\frac{1}{\omega_j}\right) \mathbf{Z}^T (\bar{\mathbf{a}}^f - \tilde{\mathbf{a}}) + \mathbf{V} \text{diag}\left(\frac{1}{\omega_j}\right) \mathbf{Z}^T \bar{\mathbf{a}}^e = \Delta \mathbf{x}^f + \Delta \mathbf{x}^e \quad (2.16)$$

$\Delta \mathbf{x}^f$ 가 가

, $\Delta \mathbf{x}^e$. 가

$\bar{\mathbf{a}}^e$ 가 \mathbf{Z} $\Delta \mathbf{x}^e = 0$,

$\Delta \mathbf{x} = \Delta \mathbf{x}^e$. 가

가

가

가

2.2

가

L_p -norm

가

SI

가

가

가

가

가

(2.2)

τ 가

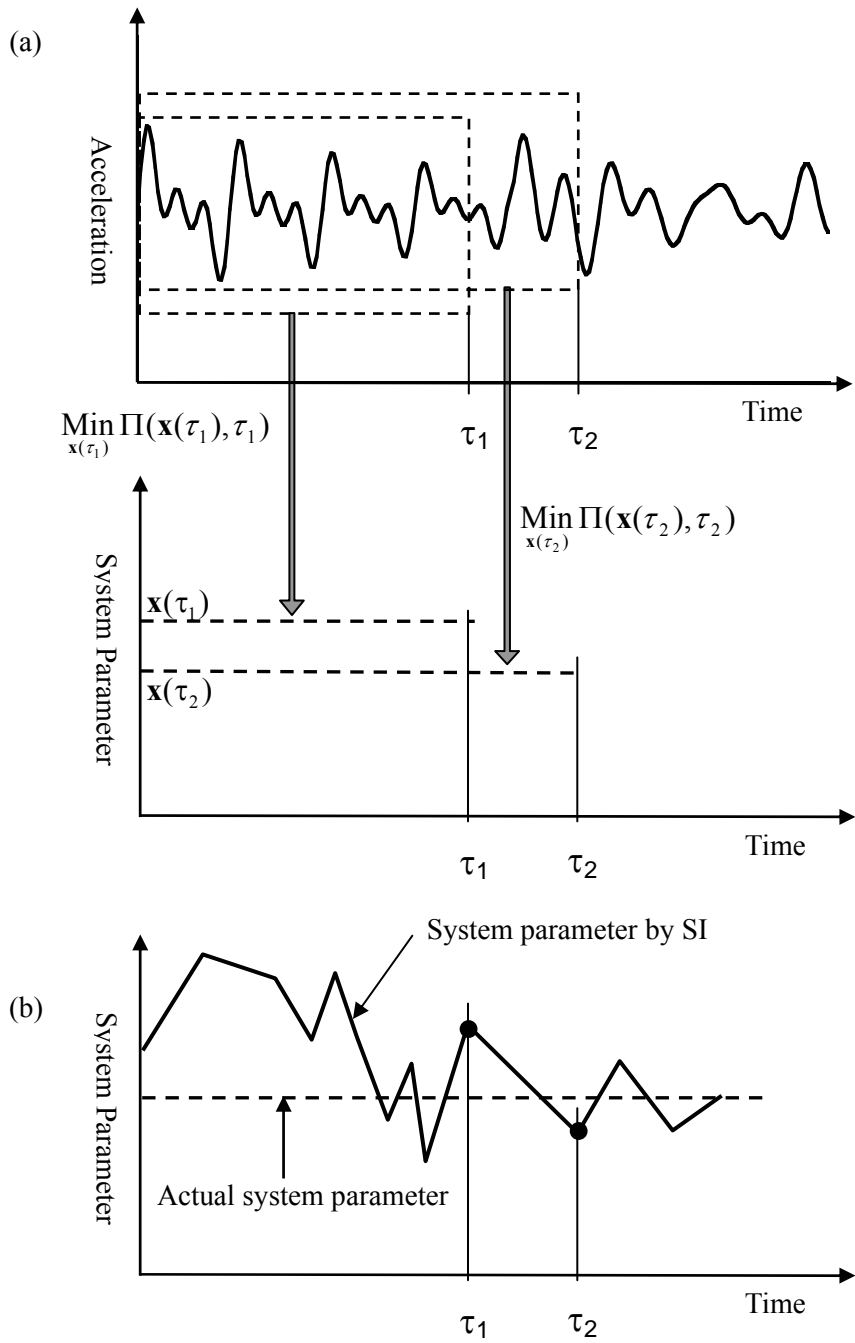
가 SI

τ 가

가 (2.1(a)).

2.1(a)

τ 가



2.1 (a)

time-domain SI

(b)

(2.17) Π_R time-domain SI

가

가 가

가 0

p

$p=2$

L_2 -Regularization

condition, $p=1$

L_1 -Regularization condition

2.3

가

가

Tikhonov

가

TSVD (Truncated

Singular Value Decomposition)

L_2 -

Regularization function

Tikhonov

, L_1 -

Regularization function

TSVD

2.3.1 Tikhonov

Tikhonov

(2.2) positive definite

$$\text{Min}_{\mathbf{x}} \Pi(\mathbf{x}, \tau) = \frac{1}{2} \int_0^{\tau} \|\tilde{\mathbf{a}}(\mathbf{x}, t) - \bar{\mathbf{a}}(t)\|_2^2 dt + \Pi_R \quad \text{subject to } \mathbf{r}(\mathbf{x}) \leq 0 \quad (2.18)$$

Π_R

가

가 가

가 가 가 .

TSVD truncation number . [17]

Truncation number가

가 . truncation

number가

가 . [19] truncation number

discrepancy principle [20], bilinear fitting method .

2.4

function . L_2 -Regularization function L_1 -Regularization

2.4.1 L_2 -Regularization function

L_2 -Regularization function .

$$\text{Min}_{\mathbf{x}} \Pi_R = \frac{\lambda^2}{2} \int_0^\tau \left\| \frac{d\mathbf{x}(t)}{dt} \right\|_2^2 dt \quad (2.19)$$

, λ . L_2 -Regularization function

2-norm

가

가 가 $\frac{d\mathbf{x}(t)}{dt}$ piecewise-continuous

$\mathbf{x}(t)$ continuous

\mathbf{x} 가 continuous (2.2).

L_2 -Regularization function SI Tikhonov regularization

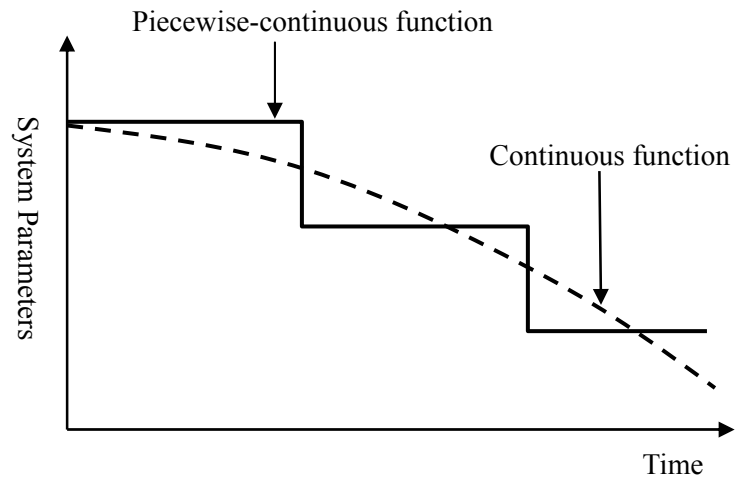
$$\text{Min}_{\mathbf{x}(\tau)} \Pi(\mathbf{x}(\tau), \tau) = \frac{1}{2} \int_0^\tau \left\| \tilde{\mathbf{a}}(\mathbf{x}(\tau), t) - \bar{\mathbf{a}}(t) \right\|_2^2 dt + \frac{\lambda^2}{2} \int_0^\tau \left\| \frac{d\mathbf{x}(t)}{dt} \right\|_2^2 dt \quad (2.20)$$

subject to $\mathbf{r}(\mathbf{x}) \leq 0$

2.3.1

가 , 가

가



2.2 Continuous

piecewise-continuous

GMS (Geometric Mean Scheme)

[4, 17] GMS

가

0

가

$$\lambda = \sqrt{\omega_{\max} \cdot \omega_{\min}} \tag{2.21}$$

(2.20)

$$\begin{aligned}
\Pi(\mathbf{x}(\tau), \tau) &= \frac{1}{2} \int_0^\tau \|\tilde{\mathbf{a}}(\mathbf{x}(\tau), t) - \bar{\mathbf{a}}(t)\|_2^2 dt + \frac{\lambda^2}{2} \int_0^\tau \left\| \frac{d\mathbf{x}}{dt} \right\|_2^2 dt \\
&\approx \frac{1}{2} \sum_{k=1}^{nt} \|\tilde{\mathbf{a}}_k(\mathbf{x}_{nt}) - \bar{\mathbf{a}}_k\|_2^2 \Delta t + \frac{\lambda^2}{2} \sum_{k=1}^{nt} \frac{\|\mathbf{x}_k - \mathbf{x}_{k-1}\|_2^2}{\Delta t} \\
&= \frac{1}{2} \sum_{k=1}^{nt} \|\tilde{\mathbf{a}}_k(\mathbf{x}_{nt}) - \bar{\mathbf{a}}_k\|_2^2 \Delta t + \frac{\lambda^2}{2} \sum_{k=1}^{nt-1} \frac{\|\mathbf{x}_k - \mathbf{x}_{k-1}\|_2^2}{\Delta t} + \frac{\lambda}{2} \frac{\|\mathbf{x}_{nt} - \mathbf{x}_{nt-1}\|_2^2}{\Delta t}
\end{aligned} \tag{2.22}$$

$$, nt \quad \tau = nt \times \Delta t$$

$$\tilde{\mathbf{a}}_k(\mathbf{x}_{nt}) = \tilde{\mathbf{a}}(\mathbf{x}(\tau), k\Delta t), \quad \bar{\mathbf{a}}_k = \bar{\mathbf{a}}(k\Delta t), \quad \mathbf{x}_k = \mathbf{x}(k\Delta t) \tag{2.23}$$

$$(2.22) \quad \mathbf{x}_0 \quad \text{SI} \quad 0 < \tau \leq \tau_{\max}$$

$$\tau_{\max} \quad \text{SI}$$

(2.22)

$$\begin{aligned}
\text{Min}_{\mathbf{x}_{nt}} \Pi(\mathbf{x}_{nt}, \tau) &= \frac{1}{2} \sum_{k=1}^{nt} \|\tilde{\mathbf{a}}_k(\mathbf{x}_{nt}) - \bar{\mathbf{a}}_k\|_2^2 \Delta t + \frac{\lambda^2}{2} \frac{\|\mathbf{x}_{nt} - \mathbf{x}_{nt-1}\|_2^2}{\Delta t} \\
\text{subject to } \mathbf{r}(\mathbf{x}_{nt}) &\leq 0
\end{aligned} \tag{2.24}$$

(2.24)

τ

(Recursive Quadratic Problem)

. Line search

가

. RQP

$$\begin{aligned} \text{Min}_{\Delta \mathbf{x}_{nt}} & \left\{ \frac{1}{2} \Delta \mathbf{x}_{nt}^T \mathbf{H} \Delta \mathbf{x}_{nt} + \Delta \mathbf{x}_{nt}^T \sum_{k=1}^{nt} (\nabla_x \tilde{\mathbf{a}}_k(\bar{\mathbf{x}}_{nt}))^T \cdot (\tilde{\mathbf{a}}_k(\bar{\mathbf{x}}_{nt}) - \bar{\mathbf{a}}_k) \Delta t \right. \\ & \left. + \frac{\lambda^2}{\Delta t} \left(\frac{1}{2} \Delta \mathbf{x}_{nt}^T \cdot \Delta \mathbf{x}_{nt} - \Delta \mathbf{x}_{nt}^T \cdot (\bar{\mathbf{x}}_{nt} - \mathbf{x}_{nt-1}) \right) \right\} \quad (2.25) \\ & \text{subject to } \mathbf{r}(\bar{\mathbf{x}}_{nt} + \Delta \mathbf{x}_{nt}) \leq 0 \end{aligned}$$

, $\mathbf{H} = \nabla_x$

Gauss-Newton

gradient operator

, $\bar{\mathbf{x}}_{nt}$

nt

. Gauss-

Newton

$$\mathbf{H} = \sum_{k=1}^{nt} (\nabla_x \tilde{\mathbf{a}}_k(\bar{\mathbf{x}}_{nt}))^T \cdot \nabla_x \tilde{\mathbf{a}}_k(\bar{\mathbf{x}}_{nt}) \Delta t \quad (2.26)$$

$\Delta \mathbf{x}_{nt}$ line search

가

$$\text{Minimize}_{\beta} \left\| \tilde{\mathbf{a}}_k (\bar{\mathbf{x}}_{nt}^{i-1} + \beta \Delta \mathbf{x}_{nt}) - \bar{\mathbf{a}}_k \right\|_2^2 \quad (2.27)$$

, β step length . (2.27) β i

$$\bar{\mathbf{x}}_{nt}^i = \bar{\mathbf{x}}_{nt}^{i-1} + \beta^{\text{opt}} \Delta \mathbf{x}_{nt} \quad (2.28)$$

, β^{opt} (2.28) .

2.4.2 L_1 -Regularization function

L_1 -Regularization function .

$$\text{Min}_{\mathbf{x}} \Pi_R = \int_0^{\tau} \left\| \frac{d\mathbf{x}(t)}{dt} \right\|_1 dt \quad (2.29)$$

L_1 -Regularization function

1-norm

. L_2 -

L_1 -

가

가

$$\frac{d\mathbf{x}(t)}{dt}$$

dirac-delta function

가 .

$\mathbf{x}(t)$ piecewise-continuous function .

\mathbf{x} 가 piecewise-continuous (

2.2). \mathbf{x} 가

가

L_1 -Regularization function SI 가 가

Tikhonov , TSVD (Truncated Singular Value

Decomposition)

$$\text{Min}_{\mathbf{x}(\tau)} \int_0^\tau \left\| \frac{d\mathbf{x}(t)}{dt} \right\|_1 dt \text{ subject to } \text{Min}_{\mathbf{x}(\tau)} \Pi(\mathbf{x}(\tau), \tau) = \frac{1}{2} \int_0^\tau \left\| \tilde{\mathbf{a}}(\mathbf{x}(\tau), t) - \bar{\mathbf{a}}(t) \right\|_2^2 dt \quad (2.30)$$

and $\mathbf{r}(\mathbf{x}) \leq 0$

(2.30)

$$\text{Min}_{\mathbf{x}(\tau)} \left\| \mathbf{x}_{nt} - \mathbf{x}_{nt-1} \right\|_1 dt \text{ subject to } \text{Min}_{\mathbf{x}_{nt}} \Pi(\mathbf{x}_{nt}, \tau) = \frac{1}{2} \sum_{k=1}^{nt} \left\| \tilde{\mathbf{a}}_k(\mathbf{x}_{nt}) - \bar{\mathbf{a}}_k \right\|_2^2 \Delta t \quad (2.31)$$

and $\mathbf{r}(\mathbf{x}) \leq 0$

(2.31)

TSVD

(2.31)

$$\begin{aligned} & \text{Min}_{\Delta \mathbf{x}_{nt}} \left\| \bar{\mathbf{x}}_{nt}^{i-1} + \Delta \mathbf{x}_{nt} - \mathbf{x}_{nt-1} \right\|_1 \text{ subject to } \text{Min}_{\Delta \mathbf{x}_{nt}} \sum_{k=1}^{nt} \left\| \mathbf{S} \Delta \mathbf{x}_{nt} - \mathbf{a}_k^r \right\|_2^2 \\ & \text{and } \mathbf{r}(\bar{\mathbf{x}}_{nt}^{i-1} + \Delta \mathbf{x}) \leq 0 \end{aligned} \quad (2.32)$$

$$\mathbf{a}_k^r = \bar{\mathbf{a}}_k - \tilde{\mathbf{a}}_k(\bar{\mathbf{x}}_{nt}^{i-1}) \quad \text{가 } \cdot \quad ()$$

$$\Delta \mathbf{x}_{nt} = \sum_{j=1}^t \mathbf{v}_j \omega_j^{-1} \mathbf{z}_j^T \mathbf{a}^r + \sum_{j=t+1}^n \gamma_j \mathbf{v}_j = \Delta \mathbf{x}_{nt}^{TSVD} + \mathbf{z} \quad (2.33)$$

, t truncation number $\Delta \mathbf{x}_t$ \mathbf{z}

SI

rank

truncation number

(2.33) rank가 γ_j

가 (2.32) 가 L_1 -

$$\begin{aligned} & \text{Min}_{\mathbf{z}} \left\| \mathbf{z} + (\bar{\mathbf{x}}_{nt}^{i-1} + \Delta \mathbf{x}_{nt}^{TSVD} - \mathbf{x}_{nt-1}) \right\|^1 \text{ subject to } \mathbf{V}_t^T \mathbf{z} = 0 \\ & \text{and } \mathbf{R}(\mathbf{z} + \bar{\mathbf{x}}_{nt}^{i-1} + \Delta \mathbf{x}_{nt}^{TSVD}) \leq 0 \end{aligned} \quad (2.34)$$

, \mathbf{V}_t

$$\mathbf{V}_t = (\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_t) \quad (2.35)$$

(2.34) 가 $\mathbf{V}_t^T \mathbf{z} = 0$ \mathbf{z} \mathbf{V}_t 가 가

가 $(\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_t), (\mathbf{v}_{t+1}, \mathbf{v}_{t+2}, \dots, \mathbf{v}_n)$

가 . (2.34) \mathbf{z} simplex

algorithm \mathbf{z}^{opt} . [18] \mathbf{z}^{opt} (2.30)

$\Delta \mathbf{x}_{nt}^{\text{opt}}$

$$\Delta \mathbf{x}_{nt}^{\text{opt}} = \sum_{j=1}^t \mathbf{v}_j \omega_j^{-1} \mathbf{z}_j^T \mathbf{a}^r + \mathbf{z}^{\text{opt}} = \Delta \mathbf{x}_{nt}^{TSVD} + \mathbf{z}^{\text{opt}} \quad (2.36)$$

$\Delta \mathbf{x}_{nt}$ line search

가 .

$$\text{Minimize}_{\beta} \left\| \tilde{\mathbf{a}}_k (\bar{\mathbf{x}}_{nt}^{i-1} + \beta \Delta \mathbf{x}_{nt}^{\text{opt}}) - \bar{\mathbf{a}}_k \right\|_2^2 \quad (2.37)$$

, β step length . (2.37) β i

$$\bar{\mathbf{x}}_{nt}^i = \bar{\mathbf{x}}_{nt}^{i-1} + \beta^{\text{opt}} \Delta \mathbf{x}_{nt}^{\text{opt}} \quad (2.38)$$

, β^{opt} (2.38) .

2.5

Newmark β -method . [14]

$$\mathbf{M} \mathbf{a}_k + \mathbf{C}_n \mathbf{v}_k + \mathbf{K}_n \mathbf{u}_k = \mathbf{p}_k \quad (2.39(a))$$

$$\mathbf{M} \mathbf{a}_{k+1} + \mathbf{C}_n \mathbf{v}_{k+1} + \mathbf{K}_n \mathbf{u}_{k+1} = \mathbf{p}_{k+1} \quad (2.39(b))$$

, k . n 3 Time Windowing

n nt Time Windowing

n time window nc . n

가 .

(2.39)

$$\mathbf{M}\Delta\mathbf{a}_k + \mathbf{C}_n\Delta\mathbf{v}_k + \mathbf{K}_n\Delta\mathbf{u}_k = \Delta\mathbf{p}_k \quad (2.40)$$

, , 가 .

$$\Delta\mathbf{v}_k = (\Delta t)\mathbf{a}_k + (\gamma\Delta t)\Delta\mathbf{a}_k \quad (2.41(a))$$

$$\Delta\mathbf{u}_k = (\Delta t)\mathbf{v}_k + \frac{(\Delta t)^2}{2}\mathbf{a}_k + \beta(\Delta t)^2\Delta\mathbf{a}_k \quad (2.41(b))$$

$$\beta = \frac{1}{2}, \gamma = \frac{1}{4} \quad (2.41) \quad , \text{ 가}$$

$$(2.42) \quad .$$

$$\Delta\mathbf{a}_k = \frac{1}{\beta(\Delta t)^2}\Delta\mathbf{u}_k - \frac{1}{\beta\Delta t}\mathbf{v}_k + \frac{1}{2\beta}\mathbf{a}_k \quad (2.42(a))$$

$$\Delta\mathbf{v}_k = \frac{\gamma}{\beta\Delta t}\Delta\mathbf{u}_k - \frac{\gamma}{\beta}\mathbf{v}_k + \Delta t\left(1 - \frac{\gamma}{2\beta}\right)\mathbf{a}_k \quad (2.42(b))$$

(2.42) (2.40)

$$\hat{\mathbf{K}}_n\Delta\mathbf{u}_k = \Delta\hat{\mathbf{p}}_k \quad (2.43(a))$$

$$\hat{\mathbf{K}}_n = \mathbf{K}_n + \frac{\gamma}{\beta\Delta t}\mathbf{C}_n + \frac{1}{\beta(\Delta t)^2}\mathbf{M} \quad (2.43(b))$$

$$\Delta\hat{\mathbf{p}}_k = \Delta\mathbf{p}_k + \hat{\mathbf{a}}\mathbf{v}_k + \hat{\mathbf{b}}\mathbf{a}_k \quad (2.43(c))$$

$$\hat{\mathbf{a}} = \frac{1}{\beta\Delta t} \mathbf{M} + \frac{\gamma}{\beta} \mathbf{C}_n, \quad \hat{\mathbf{b}} = \frac{1}{2\beta} \mathbf{M} + \Delta t \left(\frac{\gamma}{2\beta} - 1 \right) \mathbf{C}_n \quad (2.43(d))$$

$$(2.43) \quad \Delta \mathbf{u}_k \quad (2.42) \quad \Delta \mathbf{v}_k,$$

$\Delta \mathbf{a}_k$, , 가

$k+1$, , 가 .

$$\mathbf{u}_{k+1} = \mathbf{u}_k + \Delta \mathbf{u}_k, \quad \mathbf{v}_{k+1} = \mathbf{v}_k + \Delta \mathbf{v}_k, \quad \mathbf{a}_{k+1} = \mathbf{a}_k + \Delta \mathbf{a}_k \quad (2.44)$$

2.6 (Sensitivity Matrix)

2.6.1

. k

$$\mathbf{M} \mathbf{a}_k + \mathbf{C}_n \mathbf{v}_k + \mathbf{K}_n \mathbf{u}_k = \mathbf{p}_k \quad (2.45)$$

(2.45)

$$\mathbf{M} \frac{\partial \mathbf{a}_k}{\partial \mathbf{x}_n} + \frac{\partial \mathbf{C}_n}{\partial \mathbf{x}_n} \mathbf{v}_k + \mathbf{C}_n \frac{\partial \mathbf{v}_k}{\partial \mathbf{x}_n} + \frac{\partial \mathbf{K}_n}{\partial \mathbf{x}_n} \mathbf{u}_k + \mathbf{K}_n \frac{\partial \mathbf{u}_k}{\partial \mathbf{x}_n} = \mathbf{0} \quad (2.46)$$

0 . 가

$$\frac{\partial \mathbf{a}_0}{\partial \mathbf{x}_n} = -\mathbf{M}^{-1} \left(\frac{\partial \mathbf{C}_n}{\partial \mathbf{x}_n} \mathbf{v}_0 + \frac{\partial \mathbf{K}_n}{\partial \mathbf{x}_n} \mathbf{u}_0 \right) \quad (2.47)$$

가

$$\mathbf{K}_n \mathbf{u}_0 = \mathbf{p}_0 \quad (2.48)$$

(2.48)

$$\mathbf{K}_n \frac{\partial \mathbf{u}_0}{\partial \mathbf{x}_n} + \frac{\partial \mathbf{K}_n}{\partial \mathbf{x}_n} \mathbf{u}_0 = 0 \quad (2.49(a))$$

$$\frac{\partial \mathbf{u}_0}{\partial \mathbf{x}_n} = -\mathbf{K}_n^{-1} \left(\frac{\partial \mathbf{K}_n}{\partial \mathbf{x}_n} \mathbf{u}_0 \right) \quad (2.49(b))$$

2.6.2

가

(2.44)

$$\frac{\partial \mathbf{u}_{k+1}}{\partial \mathbf{x}_n} = \frac{\partial \mathbf{u}_k}{\partial \mathbf{x}_n} + \frac{\partial \Delta \mathbf{u}_k}{\partial \mathbf{x}_n}, \quad \frac{\partial \mathbf{v}_{k+1}}{\partial \mathbf{x}_n} = \frac{\partial \mathbf{v}_k}{\partial \mathbf{x}_n} + \frac{\partial \Delta \mathbf{v}_k}{\partial \mathbf{x}_n}, \quad \frac{\partial \mathbf{a}_{k+1}}{\partial \mathbf{x}_n} = \frac{\partial \mathbf{a}_k}{\partial \mathbf{x}_n} + \frac{\partial \Delta \mathbf{a}_k}{\partial \mathbf{x}_n} \quad (2.50)$$

(2.42)

\mathbf{x}_n

$$\frac{\partial \Delta \mathbf{a}_k}{\partial \mathbf{x}_n} = \frac{1}{\beta(\Delta t)^2} \frac{\partial \Delta \mathbf{u}_k}{\partial \mathbf{x}_n} - \frac{1}{\beta \Delta t} \frac{\partial \mathbf{v}_k}{\partial \mathbf{x}_n} + \frac{1}{2\beta} \frac{\partial \mathbf{a}_k}{\partial \mathbf{x}_n} \quad (2.51(a))$$

$$\frac{\partial \Delta \mathbf{v}_k}{\partial \mathbf{x}_n} = \frac{\gamma}{\beta \Delta t} \frac{\partial \Delta \mathbf{u}_k}{\partial \mathbf{x}_n} - \frac{\gamma}{\beta} \frac{\partial \mathbf{v}_k}{\partial \mathbf{x}_n} + \Delta t \left(1 - \frac{\gamma}{2\beta} \right) \frac{\partial \mathbf{a}_k}{\partial \mathbf{x}_n} \quad (2.51(b))$$

(2.43)

\mathbf{x}_n

(2.52)

(2.51)

(5.7)

(2.50)

$$\frac{\partial \Delta \mathbf{u}_k}{\partial \mathbf{x}_n} = \hat{\mathbf{K}}_n^{-1} \left(\frac{\partial \Delta \hat{\mathbf{p}}_k}{\partial \mathbf{x}_n} - \frac{\partial \hat{\mathbf{K}}_n}{\partial \mathbf{x}_n} \Delta \mathbf{u}_k \right) \quad (2.52(a))$$

$$\frac{\partial \Delta \hat{\mathbf{p}}_k}{\partial \mathbf{x}_n} = \frac{\partial \hat{\mathbf{a}}}{\partial \mathbf{x}_n} \mathbf{v}_k + \frac{\partial \hat{\mathbf{b}}}{\partial \mathbf{x}_n} \mathbf{a}_k + \hat{\mathbf{a}} \frac{\partial \mathbf{v}_k}{\partial \mathbf{x}_n} + \hat{\mathbf{b}} \frac{\partial \mathbf{a}_k}{\partial \mathbf{x}_n} \quad (2.52(b))$$

$$\frac{\Delta \hat{\mathbf{a}}}{\partial \mathbf{x}_n} = \frac{\gamma}{\beta} \frac{\partial \mathbf{C}_n}{\partial \mathbf{x}_n}, \quad \frac{\partial \hat{\mathbf{b}}}{\partial \mathbf{x}_n} = \Delta t \left(\frac{\gamma}{2\beta} - 1 \right) \frac{\partial \mathbf{C}_n}{\partial \mathbf{x}_n} \quad (2.52(c))$$

$$\frac{\partial \hat{\mathbf{K}}_n}{\partial \mathbf{x}_n} = \frac{\partial \mathbf{K}_n}{\partial \mathbf{x}_n} + \frac{\gamma}{\beta \Delta t} \frac{\partial \mathbf{C}_n}{\partial \mathbf{x}_n} \quad (2.52(d))$$

2.7

가

가

SI

Rayleigh

$$\mathbf{C} = \mathbf{M} \left(\sum_{k=1}^{N_d} 2\zeta_k \omega_k \boldsymbol{\phi}_k \boldsymbol{\phi}_k^T \right) \mathbf{M} \quad (2.53)$$

, ζ_k , ω_k , $\boldsymbol{\phi}_k$ modal damping ratio, ,

normalize k . N_d

Rayleigh

$$\mathbf{C} = a_0 \mathbf{M} + a_1 \mathbf{K} \quad (2.54)$$

, a_0 , a_1 Rayleigh . Rayleigh

(2.53)

(2.54)

가 modal

damping ratio

$$\zeta_k = \frac{1}{2\omega_k} \boldsymbol{\phi}_k^T (a_0 \mathbf{M} + a_1 \mathbf{K}) \boldsymbol{\phi}_k \quad (2.55)$$

Rayleigh

. , 가

. SI 가 가

가 . 가

가

가 . , SI 가

. 2 가 Rayleigh

.

III. Time Windowing Technique

2 가 ,

, , 가 .

가

가 .

. 가

. 가

가 .

Time Windowing Technique .

$$\text{Min}_{\mathbf{x}(t)} \Pi(\mathbf{x}(t), t) = \frac{1}{2} \int_t^{t+d_w} \alpha(t) \|\tilde{\mathbf{a}}(\mathbf{x}(t), t) - \bar{\mathbf{a}}(t)\|_2^2 dt \quad \text{subject to } \mathbf{r}(\mathbf{x}(t)) \leq 0 \quad (3.1)$$

$\tilde{\mathbf{a}}, \bar{\mathbf{a}}, \mathbf{r}, \alpha$ 가 , 가 ,

, weighting factor . $\|\cdot\|$

Euclidean norm .

가 가 time

window

가

가 (

3.1(a)).

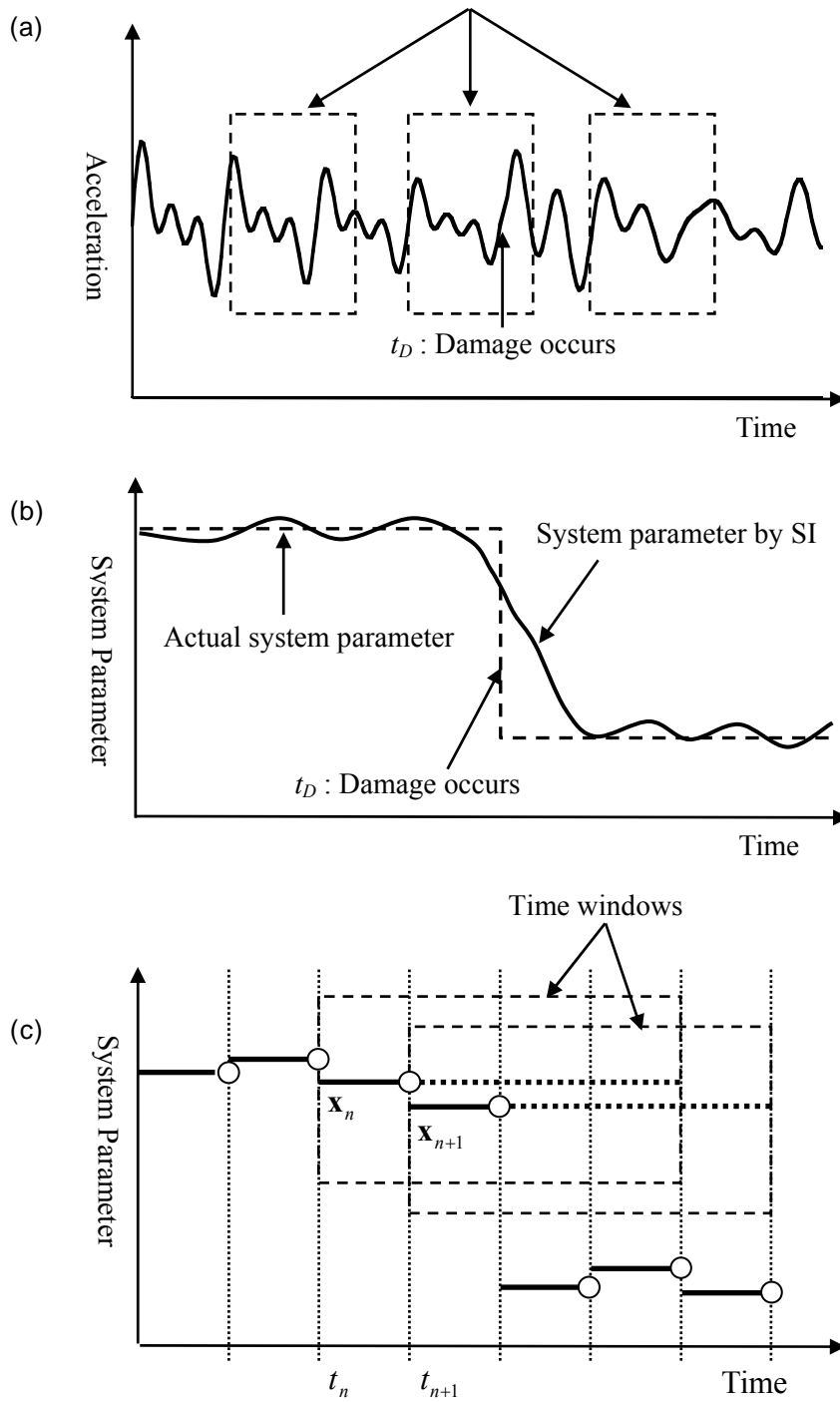
(3.1) 가 .

. 가

가 가 . time window가

, time window가

가 . time window가 가



3.1 Time window

(3.1(b)).

transient

time window 가

((3.1))

가

가

가

가

Time window

time window

가

(3.2) 가 (3.1(c)). (가 .

3.1

가 가 . time window 가 가 .

t

$$\mathbf{M}\mathbf{a}(t) + \mathbf{C}(\mathbf{x})\mathbf{v}(t) + \mathbf{K}(\mathbf{x})\mathbf{u}(t) = \mathbf{p}(t) \quad (3.2)$$

, Newmark- β method

가 Newton-Raphson

1) (3.2)

time window $\mathbf{u}_0, \mathbf{v}_0$

2) 1 (3.2) 가

\mathbf{a}_0 . 1,2

3) 2 (3.2) 가

\mathbf{a}_0

가 가

1

4) 가 ,

3.2 Time Windowing

Time Windowing

가

L_1 -Regularization function

$$\text{Min}_{\mathbf{x}(t)} \int_0^t \left\| \frac{d\mathbf{x}(t)}{dt} \right\|_1 dt \quad \text{subject to} \quad \text{Min}_{\mathbf{x}(t)} \Pi = \frac{1}{2} \int_t^{t+d_w} \alpha(t) \|\tilde{\mathbf{a}}(\mathbf{x}(t), t) - \bar{\mathbf{a}}(t)\|_2^2 dt$$

and $\mathbf{r}(\mathbf{x}(t)) \leq 0$ (3.3)

time window 가

가

t 가

L_1 -Regularization function

TSVD

2.4.2

$$\begin{aligned} \text{Min}_{\mathbf{x}_{nc}} \|\mathbf{x}_{nc} - \mathbf{x}_{nc-1}\|_1 \text{ subject to } \text{Min}_{\mathbf{x}_{nc}} \Pi = \frac{1}{2} \sum_{k=nc}^{nc+ntw} \alpha(k) \|\tilde{\mathbf{a}}_k(\mathbf{x}_{nc}) - \bar{\mathbf{a}}_k\|_2^2 \Delta t \\ \text{and } \mathbf{r}(\mathbf{x}_{nc}) \leq 0 \end{aligned} \quad (3.4)$$

, nc , ntw

time window

3.3 Time Windowing

Time Windowing

가

가

가

Time-domain SI

Time Windowing

time

window가 transient

가

가

window size, sampling rate, truncation number, measurement error,

weighting factor

7

IV.

가 Time-domain SI L_2 -
 Regularization L_1 -Regularization Time Windowing Technique

4.1 가

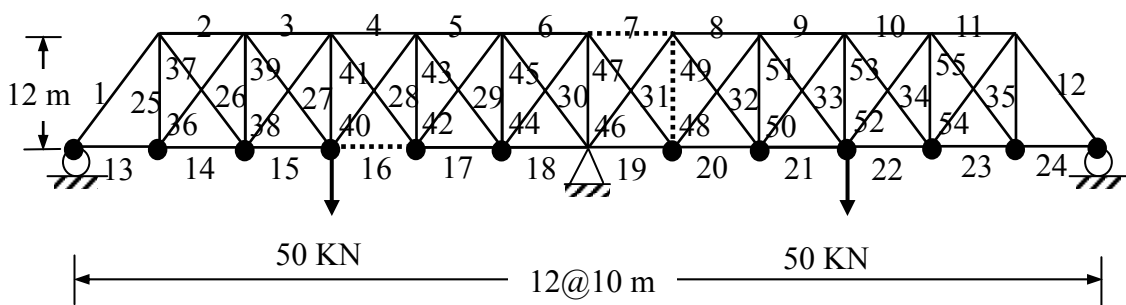
- Time Windowing Technique

L_2 -Regularization function

L_1 -Regularization function

가

simulation study



4.1 2

4.1 2

. Young's modulus = 210 GPa, Specific mass = 7850Kg/m³

250cm², 300cm², 200cm², 220cm² . natural frequency 6.6Hz

114.7Hz . Damage stiffness 7, 16, 31

40%, 50%, 55 % simulation .

. 4.1 50KN

free vibration 가 . truss

12 node 0 1.0 , 가

. Sampling rate 1/200 sec .

가 modal damping generate 8% random

. Rayleigh damping .

가 damping ratio 4.6 . Rayleigh

damping ratio $a_0=2.32$, $a_1=1.05 \times 10^{-3}$. Rayleigh damping ratio

modal damping ratio 4.6 .

4.1.1 L_2 -Regularization

time-domain SI

1

L_2 -Regularization function

4.2

가

가

4.3

$\tau = 1.0$ sec

4.2

4.3

normalize

SI

52

49 $\pm 10\%$

, 3 10%

가 가

(4.3).

가 가

가

가

4.4

가

가

가

가

가

4.5

Rayleigh damping

Damping

가

Frobenius norm

가 32.4

a_1 a_0

4.6

(2.55)

modal damping ratio

Rayleigh damping

modal damping ratio가

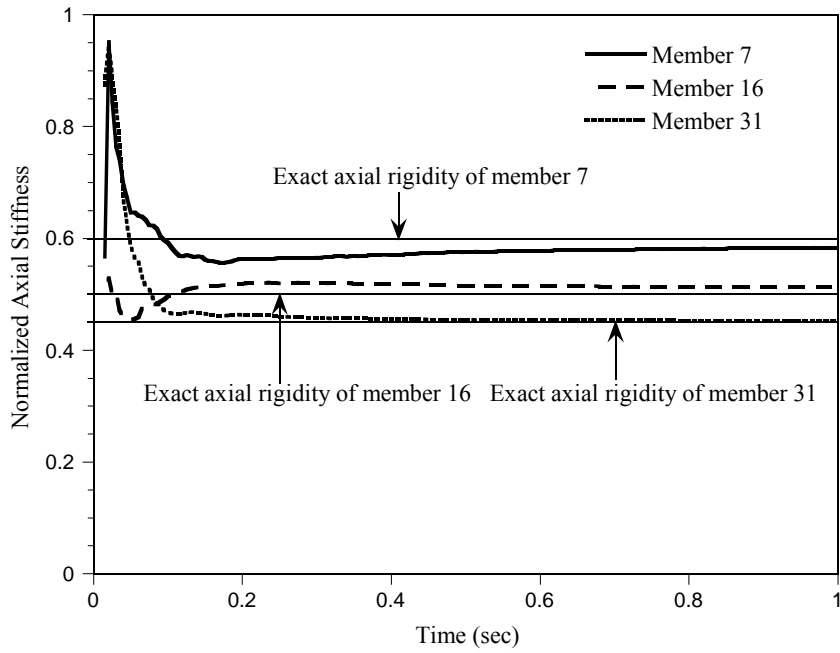
60Hz (22

)

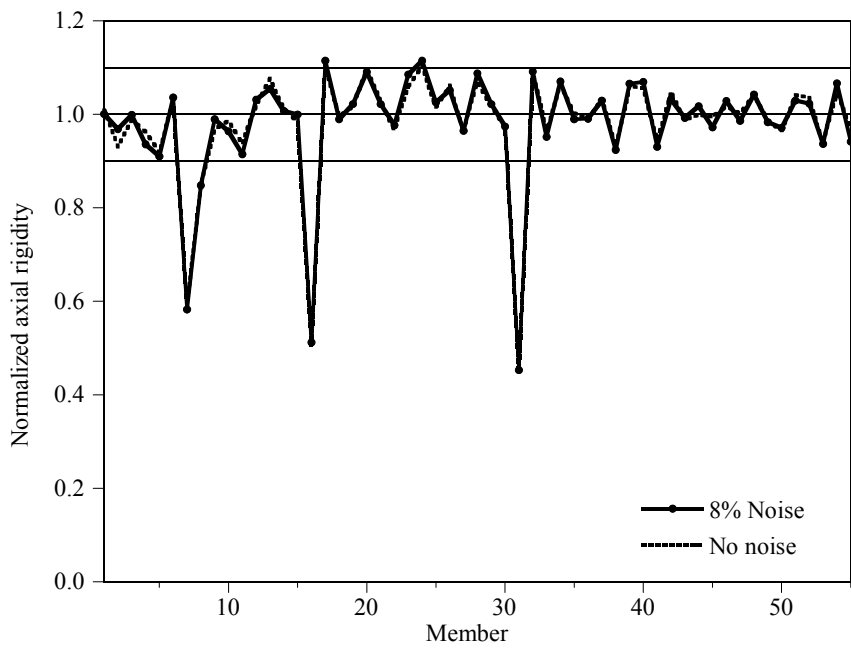
modal damping ratio

modal damping ratio가

가 , 60Hz
가 ,
.
가 SI
.
Rayleigh damping
.
30 iteration 가 damping
가 ,
SI

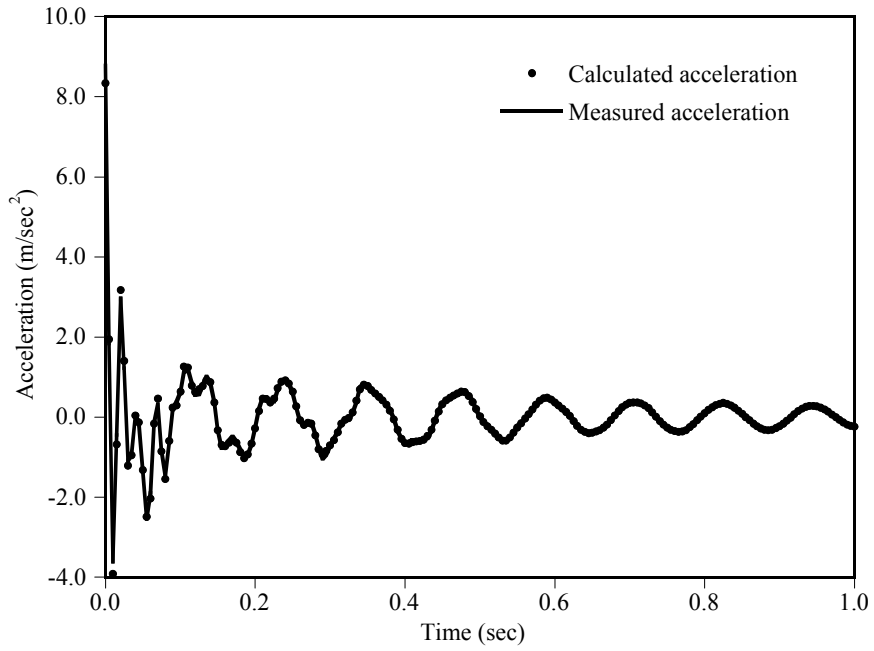


4.2



4.3

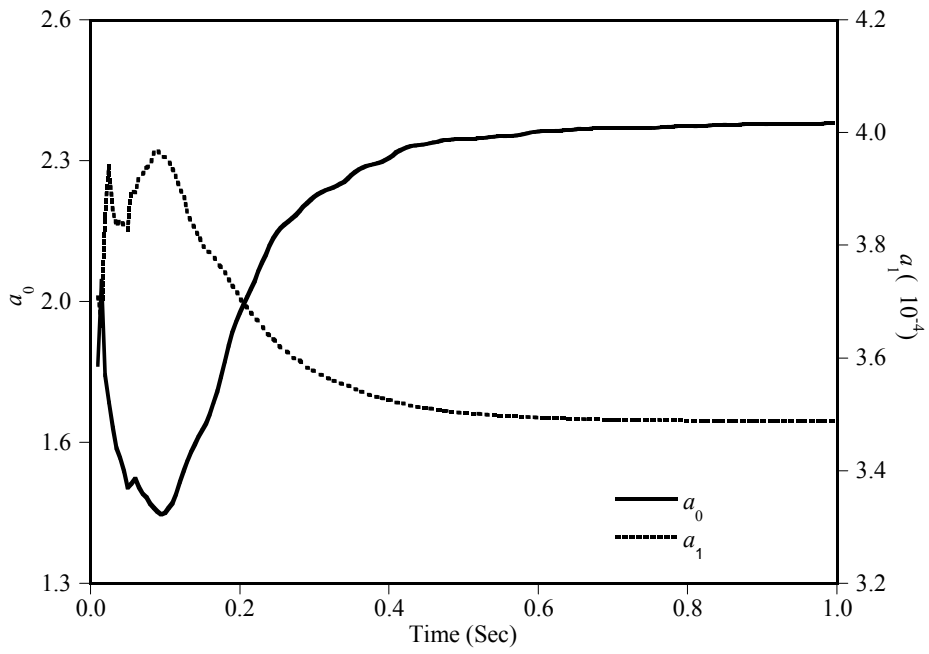
$\tau = 1.0$ sec



4.4

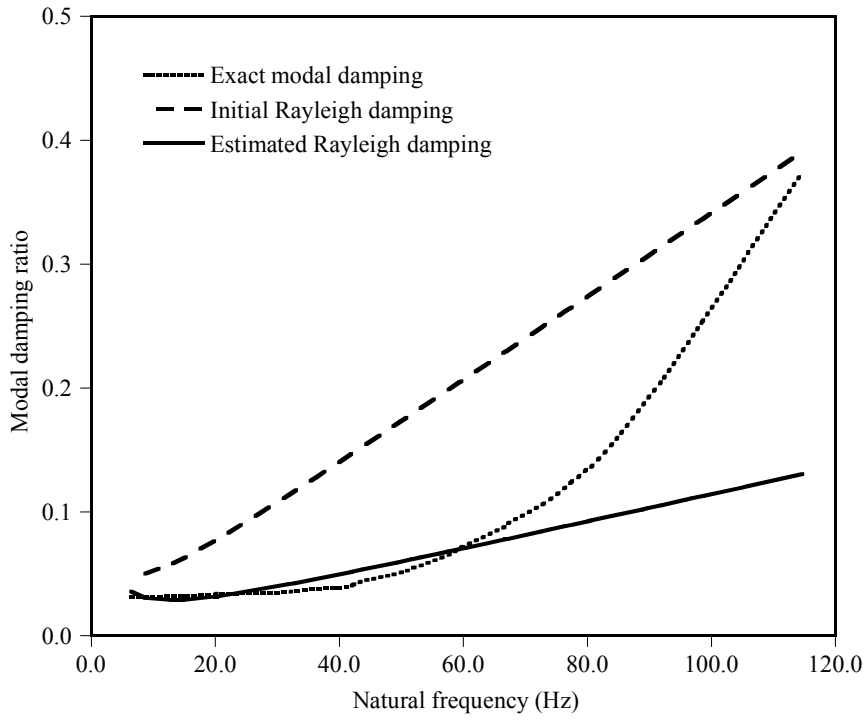
가

가



4.5

Rayleigh damping



4.6

$\tau = 1.0$ sec

modal damping ratio

4.1.2 L_1 -Regularization

time-domain SI

1

L_1 -Regularization function

Truncation number 30

4.7

가

L_2 -Regularization function

가

가

L_2 -

Regularization function

가

가

4.8

$\tau = 1.0$ sec

4.7

4.8

normalize

SI

52

47

$\pm 10\%$

, 5

10%

4.9

가

가

가

가

가

4.10

Rayleigh damping

$a_1 a_0$

a_0

a_1

a_1

가

4.11

(2.55)

modal damping ratio

Rayleigh damping

modal damping

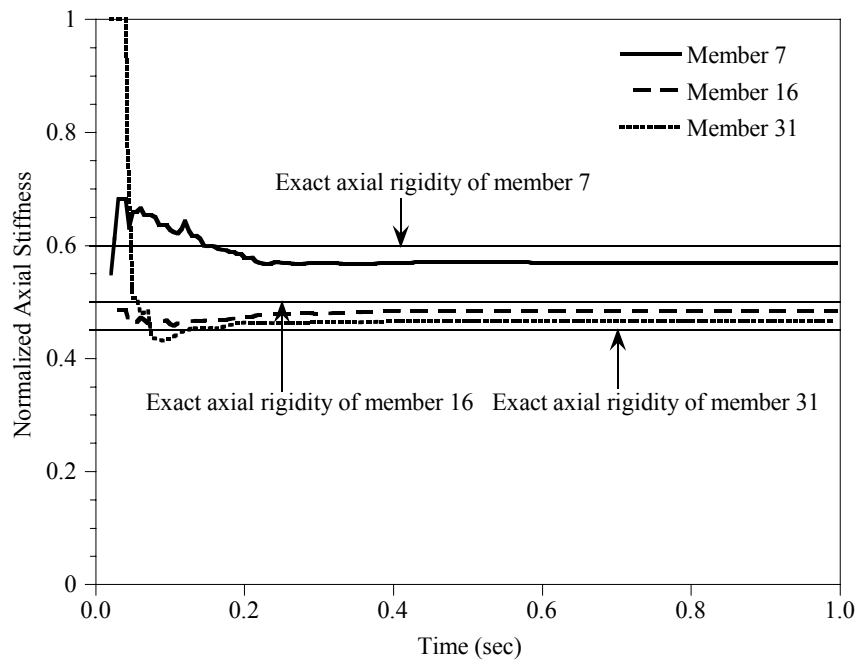
ratio가

60Hz (22

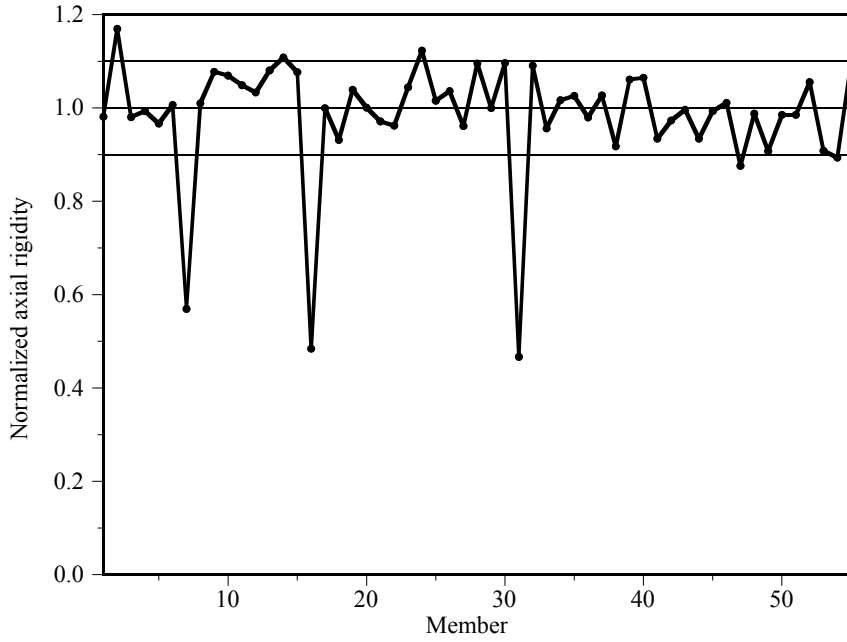
)

modal damping ratio

L_2 -Regularization function

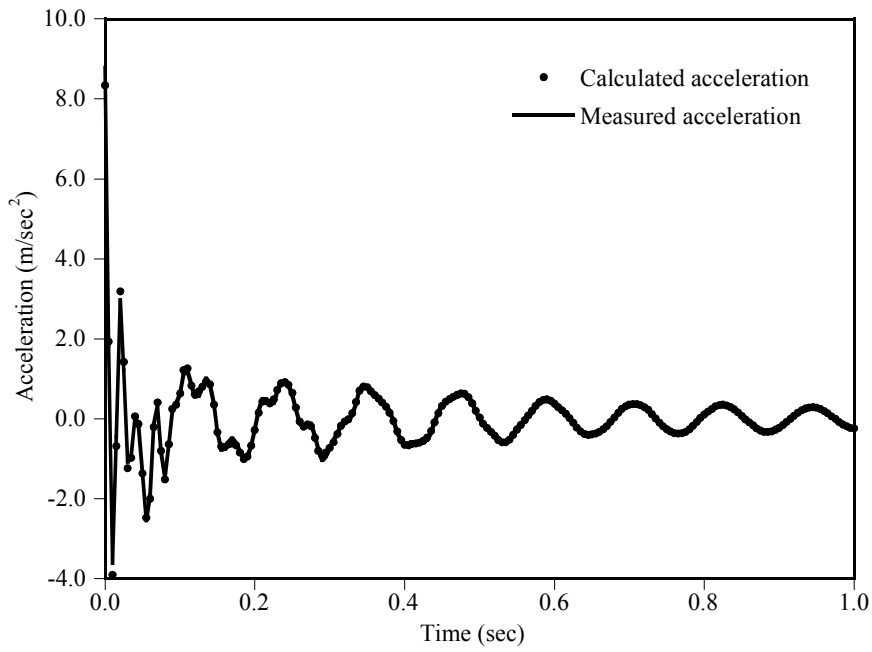


4.7



4.8

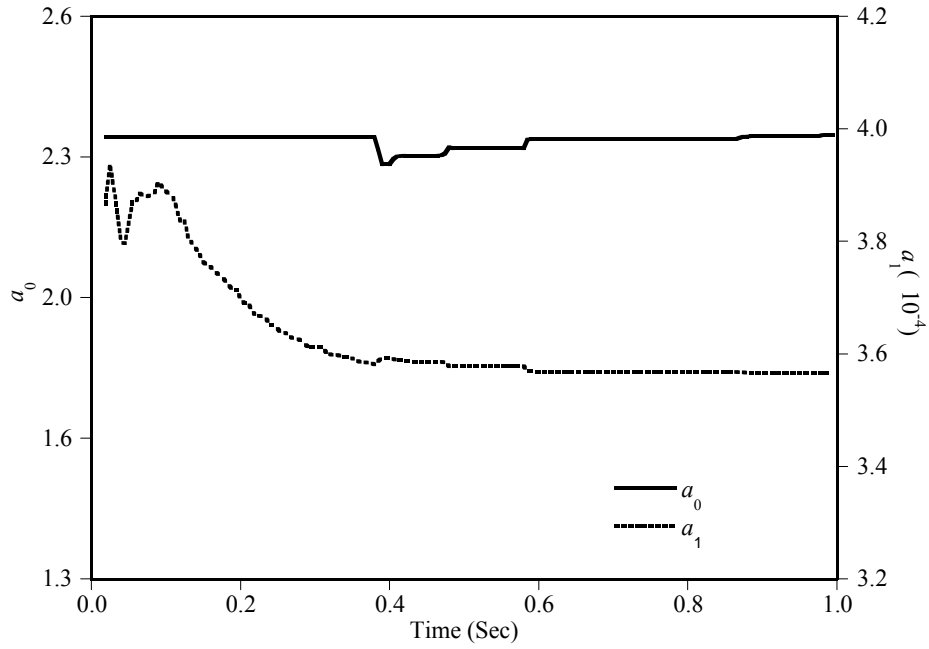
$\tau = 1.0$ sec



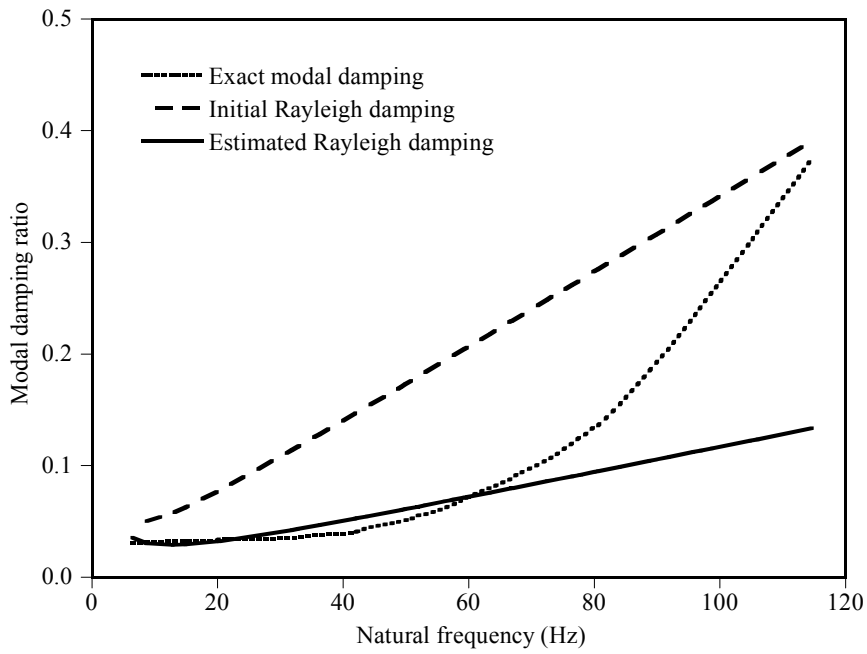
4.9

가

가



4.10 Rayleigh damping



4.11 $\tau = 1.0$ sec modal damping ratio

4.2

가

- Time Windowing Technique

L_2 -Regularization function

가

L_1 -

가

. Time Windowing Technique

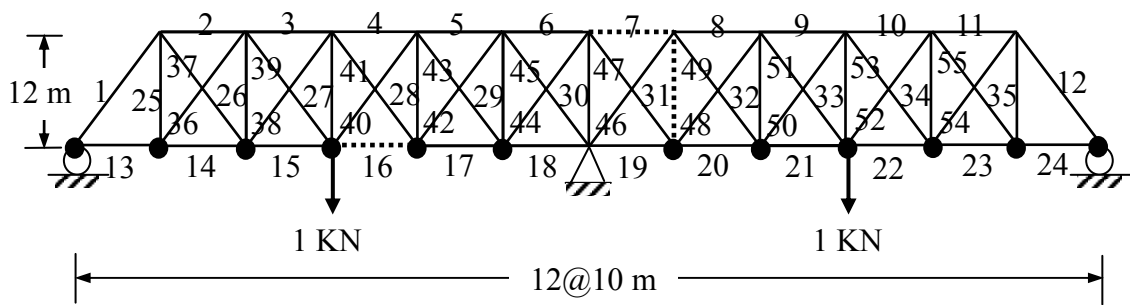
(3.1(b)).

L_1 -Regularization function

가

가

가



4.12 2

가 4.12 2 . Young's modulus = 210 GPa, Specific mass = 7850Kg/m³ . , , , 250cm², 300cm², 200cm², 220cm² . natural frequency 6.6Hz 114.7Hz . Damage stiffness 7, 16, 31 40%, 50%, 33 % simulation . 0.5 , 0.5 가 가 . 4.12 1KN free vibration 가 . truss 12 node 0 2.0 , 가 . 가 modal damping generate . Rayleigh damping . 가 damping ratio 4.17 . Rayleigh damping ratio $a_0=2.32$, $a_1=1.05\times 10^{-3}$. Rayleigh damping

ratio modal damping ratio 4.17 .

time-domain SI 2

L_1 -Regularization function .

3%, truncation number 12, sampling rate 0.01 . Time window

0.2 . 4.13

. 0.5

가 0.5

가 . 7 16

가 31 . , time

window가 transient 가

truncation number가

가 . 31

가 . truncation number

가 가 . 31

가 . 1

. L_1 -Regularization function

4.14

($t = 2.0\text{sec}$)

4.13

4.14

normalize

SI 7, 16

31

가 가

52

48

$\pm 10\%$

, 4 10%

4.15

가

가

가 가 가

4.16

Rayleigh damping

$a_1 a_0$

a_0

a_1

a_1

damping 가

0.5 damping

damping

damping

4.17

(2.55)

modal damping ratio

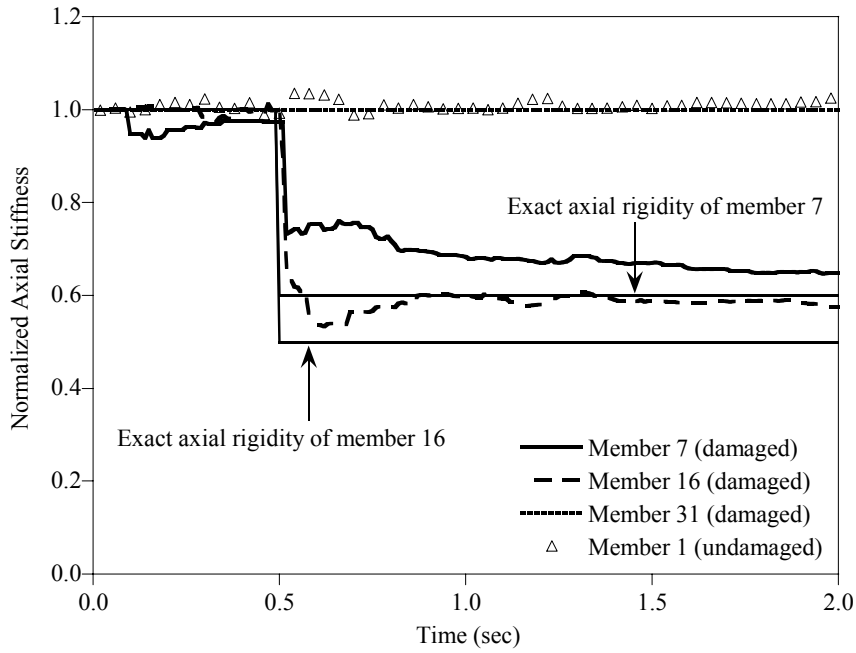
Rayleigh damping

modal damping ratio가 60Hz (22) modal

damping ratio modal

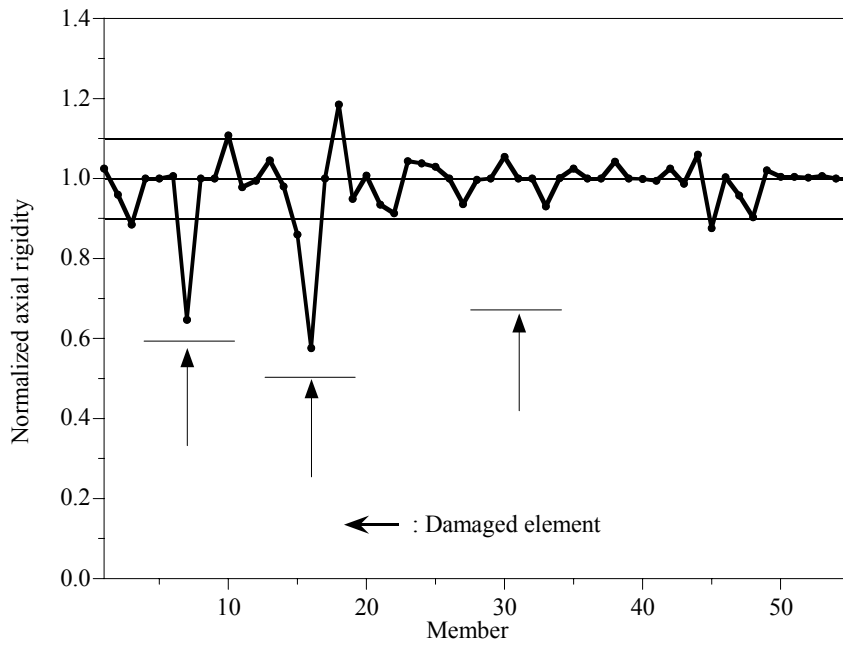
damping ratio가

time window 가



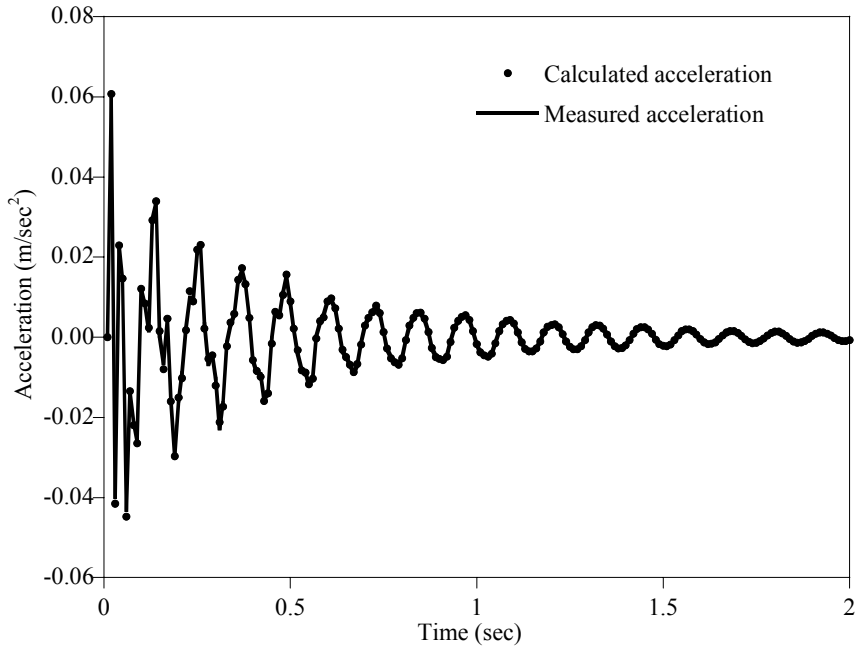
4.13

1



4.14

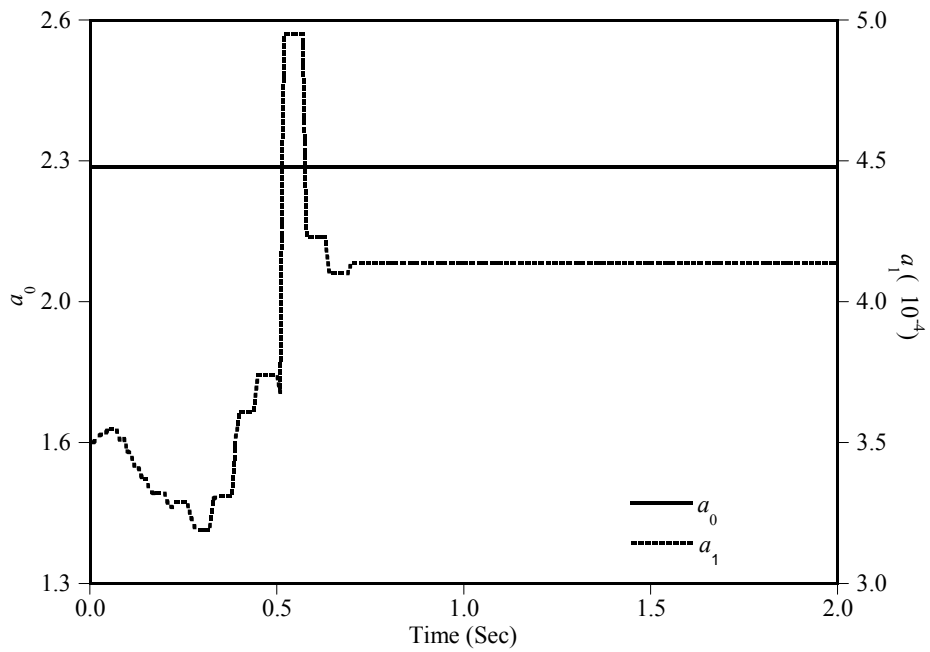
$t = 2.0$ sec



4.15

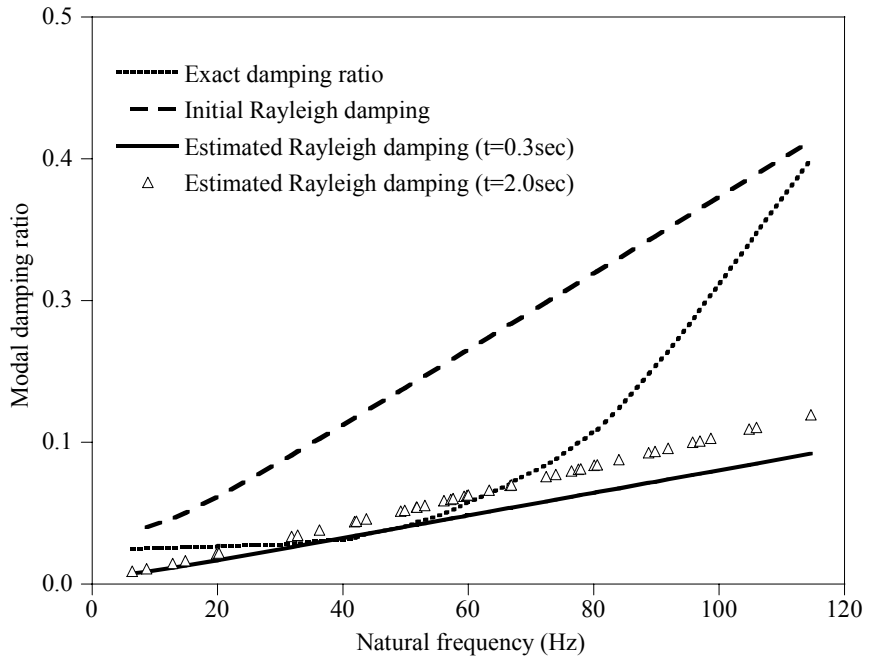
가

가



4.16

Rayleigh damping



4.17

$t = 2.0 \text{ sec}$

modal damping ratio

3

Time Windowing Technique

가 가 . window size, sampling rate,

truncation number, measurement error, weighting factor .

window size 가 가 window 가

. Window

rank가

transient

가

window

가

$$I_e = \left\| \frac{\mathbf{x} - \mathbf{x}_0}{\mathbf{x}_0} \right\|_1 \quad (4.1)$$

4.2.1 Truncation number

Truncation number가

가 가

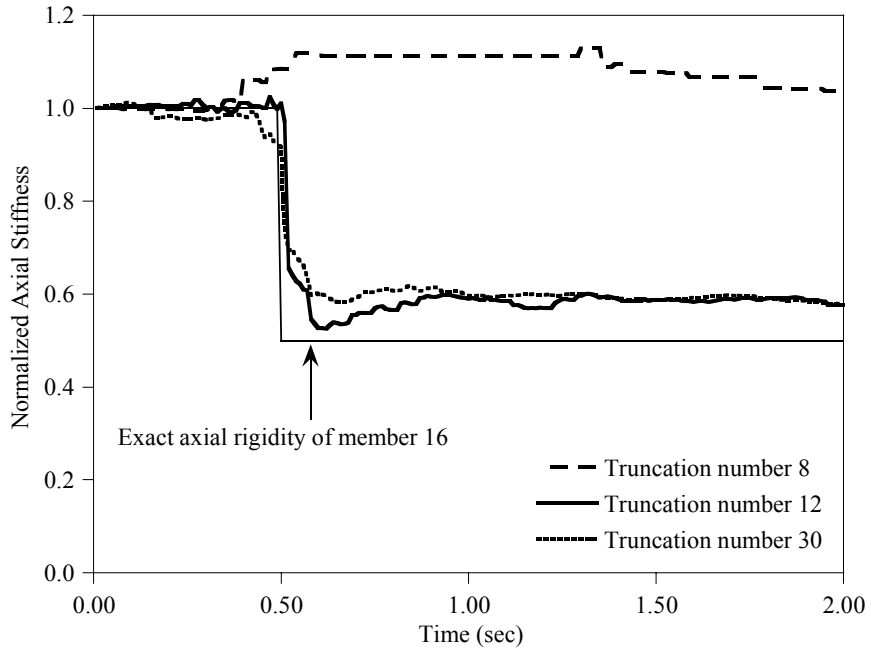
가

가

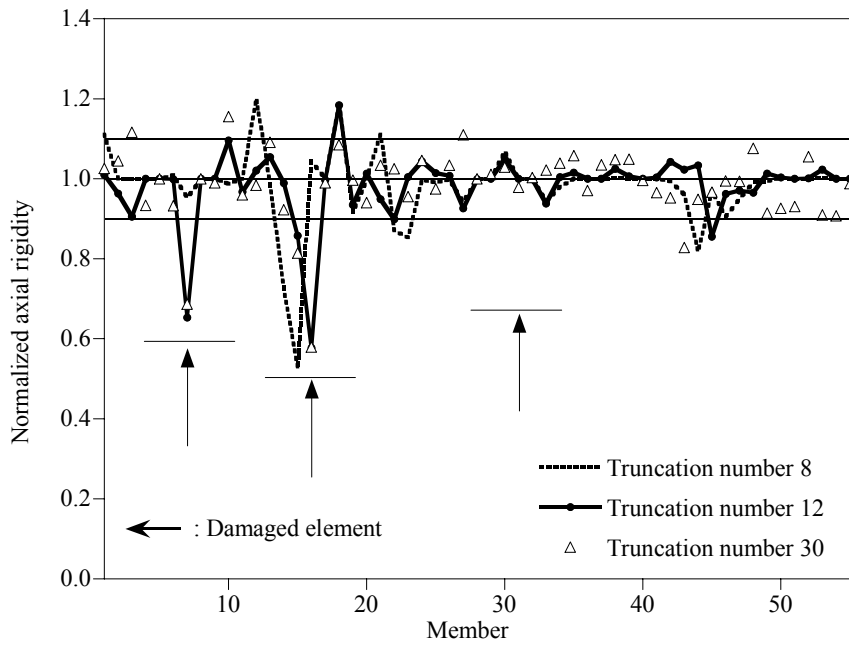
가

truncation number

truncation number



4.18 16



4.19

$t = 2.0$ sec

4.2.2

4.20 4.21 가 가 3%

. Sampling rate 0.01 truncation number 12

4.20 7 4.21

($t=2.0\text{sec}$)

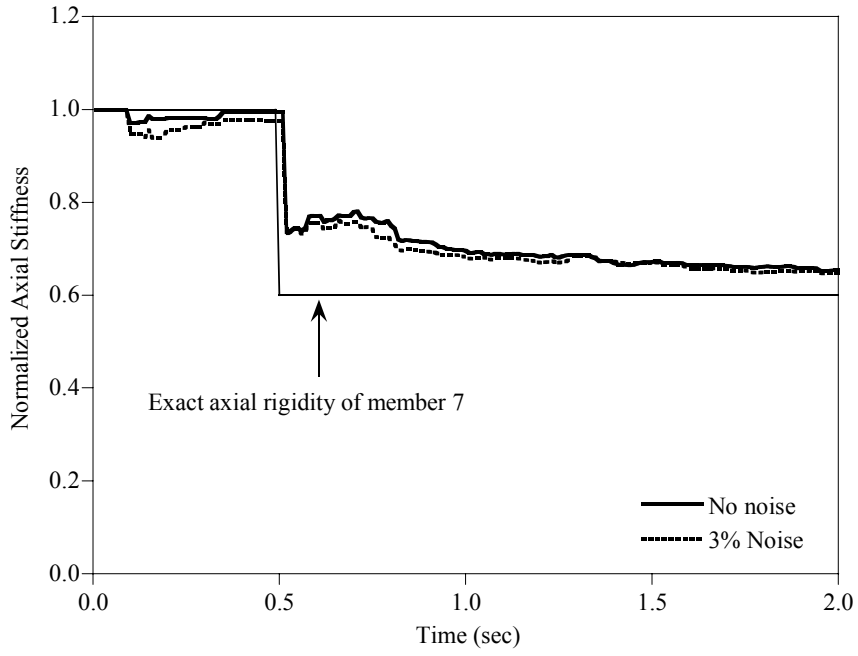
가 가

가

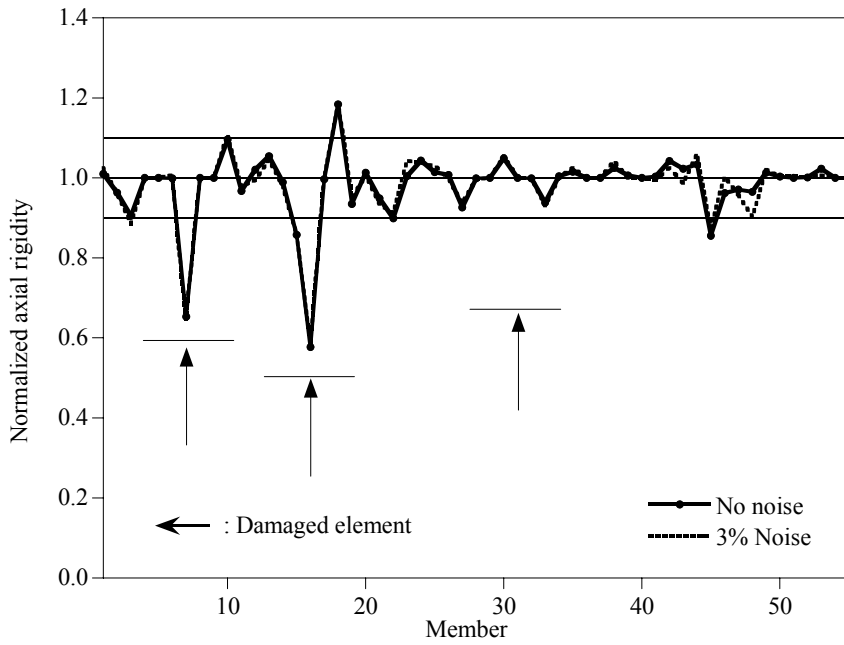
4.2 I_e

4.2 I_e

Measurement Error (0%)		Measurement Error (3%)	
Undamaged	Damaged	Undamaged	Damaged
0.0107	0.2598	0.0327	0.2560



4.20 7



4.21

$t = 2.0$ sec

4.2.3 Sampling rate

Sampling rate가

rate가

time window

가

4.22

4.23

3가

sampling rate

Truncation number

12

0%

4.22

16

4.23

($t=2.0\text{sec}$)

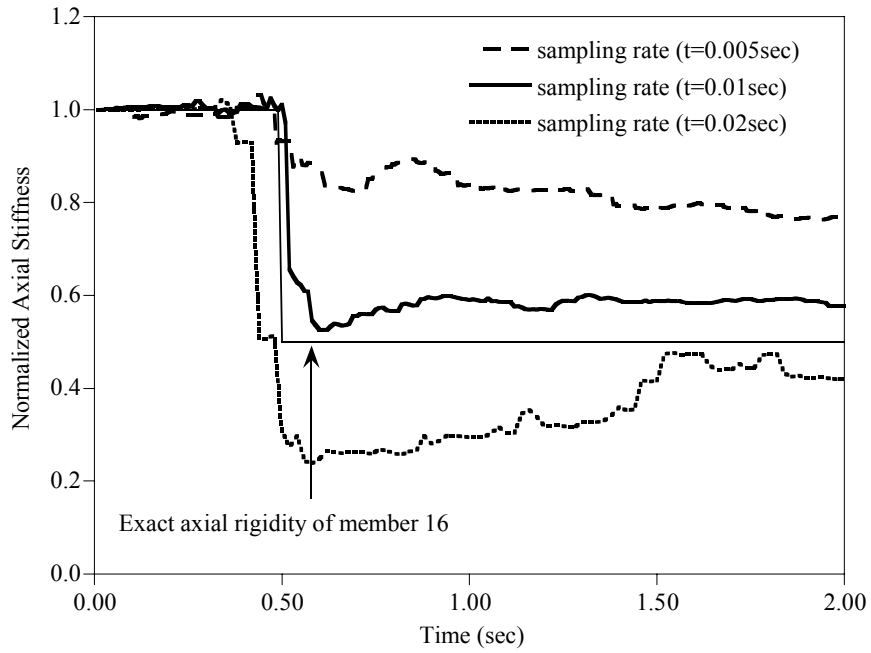
Sampling rate가 0.01

가

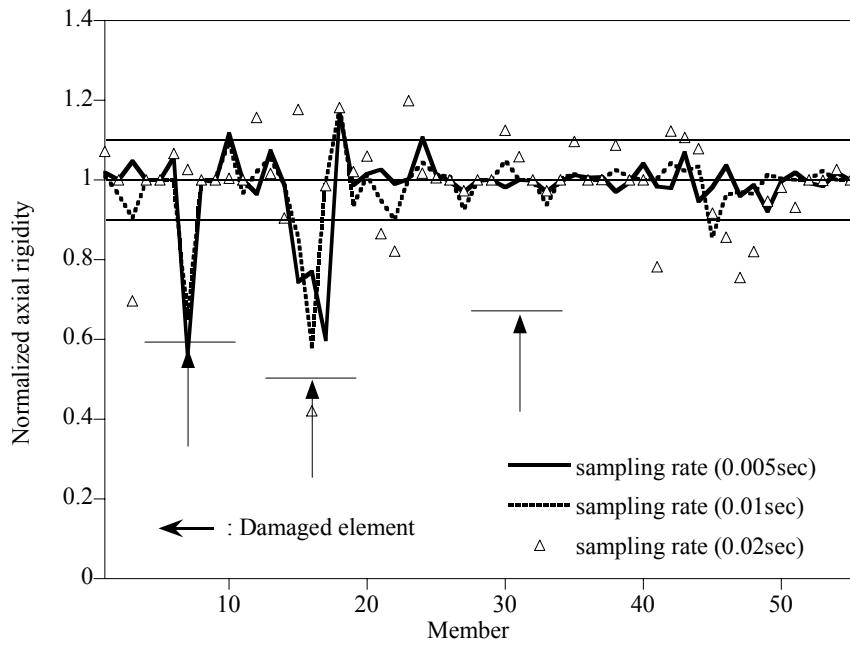
sampling rate 0.01

4.3

I_e



4.22 16



4.23

$t = 2.0$ sec

4.3 Sampling rate

I_e

Sampling Rate (0.005sec)		Sampling Rate (0.01sec)		Sampling Rate (0.02sec)	
Undamaged	Damaged	Undamaged	Damaged	Undamaged	Damaged
0.0379	0.3623	0.0310	0.2599	0.0689	0.5052

4.2.4 Weighting factor

TimeWindowing

time window가 transient region

가

time window

가

Time window

weighting factor 가

time window

가

4.24

4.25

3가

sampling rate

Truncation number

12

sampling rate 0.01

0%

4.24

16

4.25

($t=2.0\text{sec}$)

Weighting factor

5,4,3,2,1

가

가

weighting factor가 가

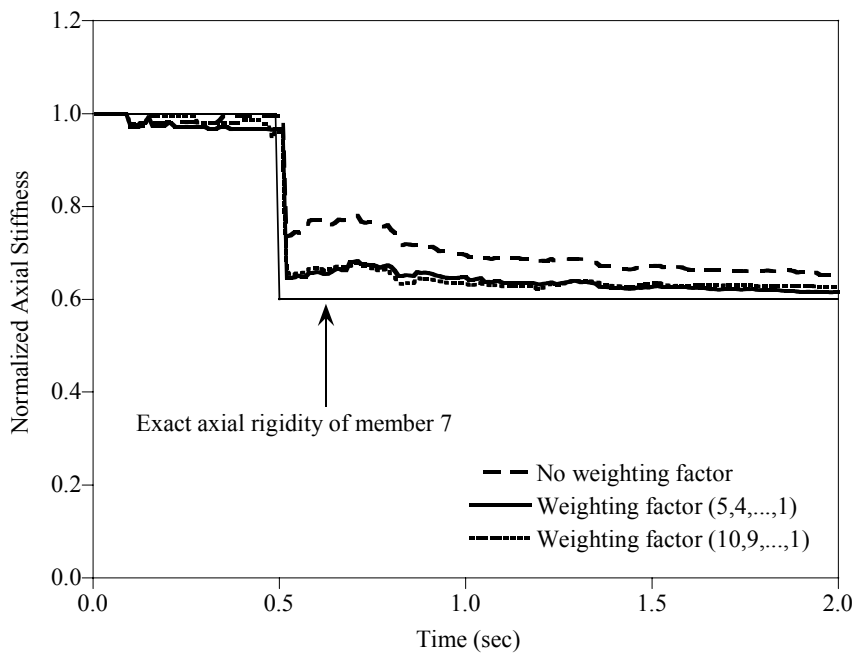
7.4

I_e

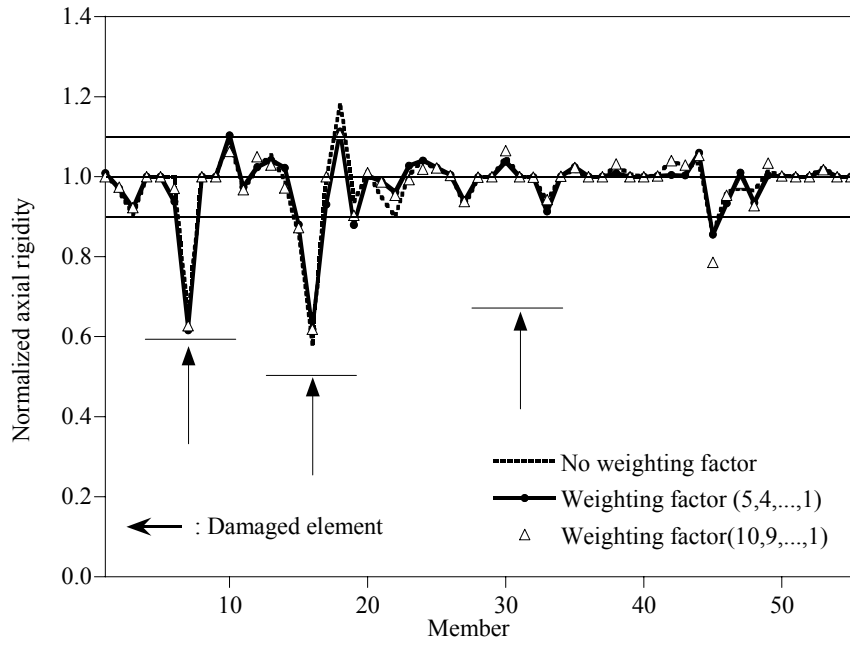
4.4 Weighting factor

I_e

No weighting factor		Weighting factor(5,4,...,1)		Weighting factor(10,9,...,1)	
Undamaged	Damaged	Undamaged	Damaged	Undamaged	Damaged
0.0310	0.2599	0.0302	0.2631	0.0612	0.5230



4.24 7



4.25

$t = 2.0$ sec

V.

가

Time-domain SI

. Rayleigh damping

가

가

. SI

2-norm

L_2 -

Regularization

1-norm

L_1 -Regularization

. L_2 -

Regularization

GMS

가

. L_1 -Regularization

TSVD (Truncated Singular Value

Decomposition)

가

가

가 가

Time Windowing

Technique

가

L_1 -Regularization

2

L_2 -

Regularization function

가

, L_1 -Regularization function

가

. Time Windowing

가

가

가

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ABSTRACT

This paper presents a system identification scheme in time domain to estimate stiffness and damping parameters of a structure using measured acceleration. An error function is defined as the time integral of the least-squared error between measured accelerations and calculated accelerations by a numerical model of a structure. Damping parameters as well as stiffness properties of a structure are considered as system parameters. To alleviate the ill-posedness of SI problems two regularization techniques are employed. L_2 -Regularization function defined by the L_2 -norm of the first derivative of system parameters with respect to time and L_1 -Regularization function defined by the L_1 -norm of the first derivative of system parameters with respect to time are proposed to alleviate the ill-posed characteristics of inverse problems and to accommodate discontinuities of system parameters in time. In L_2 -Regularization scheme, the regularization factor is determined by the geometric mean scheme. In L_1 -Regularization scheme, regularization effect is determined by a truncation number of TSVD(Truncated Singular Value Decomposition).

The time window concept is proposed to trace variation of system parameters in time. To represent discontinuity of system parameters in time, L_1 -Regularization scheme is employed in time windowing technique. The validity of the proposed method is demonstrated by a numerical simulation study on a two-span truss bridge.

Key Word

Time-domain system identification, Regularization, Time Windowing Technique, Rayleigh damping

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