Design of Experiments for Guaranteed Parameter Estimation in Membership Setting

S. Borchers and R. Findeisen

Abstract—We address the problem of designing experiments to obtain guaranteed and as good as possible parameter estimates for linear systems subject to bounded disturbances. First, we review some existing results relevant for the set-membership parameter estimation and outer-bounding. Based on these results, we approach the a priori experimental design problem. By considering a min–max setup, a selection approach is derived to choose experiments which provide maximum information. To this end, the (worst case) volume of the anticipated consistent parameter set is considered as selection criterion. By considering parameter bounding intervals as criterion, identifiability of the parameters can be analyzed. The proposed approach allows us to investigate the role of initial conditions for identification and how to compensate the effects of disturbances on desired estimates.

I. INTRODUCTION

Obtaining as good as possible estimates of the parameters of a mathematical model describing a dynamic process is an ubiquitous problem, required for purposes such as model selection, prediction, or control synthesis. Very frequently, it is difficult to determine the models parameters directly; therefore input–output experiments are performed to obtain (typically uncertain) measurements, which are subsequently used for estimation and uncertainty analysis. Anterior though, it is important to address the question whether the parameters can be estimated at all, and to adjust the experimental conditions, i.e. the initial conditions and inputs, to gain maximal information from the experiment.

The parameter estimation and experimental design problem has been studied extensively in statistical context, see e.g. [17], [23] and references therein. Assuming that the measurement error is characterized by a known probability density function, e.g. the Gaussian normal distribution (white noise), various techniques exist to derive (optimal and unbiased) estimators, e.g. least squares minimization or maximum likelihood, in case of parameter estimation (see e.g. [17], [11]). For experimental design, typically the Fisher information matrix (e.g. [17]) is utilized, e.g. by optimizing its determinant (D-optimal design). However, as pointed out in [14], the information matrix depends on the true system parameters, which are not known when designing an experiment a priori. The issue has been recognized in literature, where several approaches, i.e. a sequential design (e.g. [32]), Bayesian approach (for review see e.g. [10]), or min–max design (see [23] and references therein) have been considered. Sometimes, however, a statistical approach is not applicable, for example because the probability density assumption is questionable, not enough data is available to infer the distribution ([21], [30]), or when guaranteed bounds of the parameters are required.

An alternative approach, known as a set–membership or bounded error description, is to assume the uncertainty to be bounded, but otherwise unknown. Advantageously, this approach allows to derive the set of consistent parameters, rather than an isolated estimate, guaranteed to contain all possible consistent solutions. Early references of this approach are [31] and [26] in the domain of state estimation, and for parameter estimation of linear (output) systems see e.g. [30], [21], [4] and the references therein. The bounded error description has also been applied to general estimation problems of dynamic nonlinear systems, i.e. in regression form [20], using interval analysis (see [15] and references therein) or employing a relaxation based approach (e.g. [7], [24]). For linear systems, as considered in this note, the consistent parameter set is polytopic, however it might be complicatedly shaped. For this reason, many methods exist to determine simple–shaped sets which are guaranteed to contain the set of consistent parameters. For example, ellipsoids [26], [27] and [13] have been considered, as well as orthotopes ([19]), zonotopes ([29], [22]), or homothety ([16]).

In this contribution, we outline a novel min–max experimental design and identifiability analysis approach for linear, discrete time systems, in membership setting. We extend our previous one–step ahead approach [6] to the multi–step case. Advantageously, the proposed method does not require knowledge of the “true” parameters, and enables to design experiments which minimize the volume of the anticipated consistent parameter set, which corresponds to the D–optimal design in statistical setting. Thereby, a maximum of information is provided. The proposed approach allows furthermore to investigate the influence of the disturbance on the quality of the estimates, and how to compensate for this at the stage of prior design, for particular cases.

For this, disturbances are assumed unknown, but bounded; the robust experimental design problem is approached in a min-max setting, where the volume (and dimension) of the consistent parameter set is considered as selection criterion. By considering parameters bounding interval length as selection criterion, a sufficient criterion for parameter and model identifiability is derived, i.e. when point–estimates are obtainable. The methods are illustrated by several examples.

Paper Structure: We first outline the considered setup in Section II. In Section III, we review shortly the set–
membership parameter identification approach [6] following the ideas of set–dynamics employed in [2], [1]. In Section IV, we focus on the min–max experimental design problem, proposing a solution approach to the general N–step experimental design problem. In Section V, we relate the results to the (N-step) identifiability problem. In Section VI, we present an identification strategy based on one–step experiments. We conclude the paper with a discussion and an outlook.

Basic Nomenclature: The sets of non–negative and non-negative real numbers are denoted, respectively, by \( \mathbb{N}, \mathbb{R}_+ \). All sets considered in the remainder are compact and convex sets (unless otherwise stated). The collection of non–empty compact sets in \( \mathbb{R}^n \) is denoted by \( \text{Com}(\mathbb{R}^n) \). For shorthand of notation, we denote \( x_k \in \{ z_1, k, z_2, k, \ldots, z_{n_x}, k \}^T \) and \( u_k \in \{ u_1, k, u_2, k, \ldots, u_{n_u}, k \}^T \) the state and input vectors at time \( k \). The integer sequence is denoted by \( \mathbb{N}_{[a,b]} = \{ a, a+1, \ldots, b \} \) with \( a \in \mathbb{N}, b \in \mathbb{N}, a < b \).

II. SETUP

We consider linear systems of the form:

\[
x_{k+1} = A(\lambda)x_k + B(\lambda)u_k + w_k,
\]

where \( x_k \in \mathbb{R}^{n_x}, u_k \in \mathbb{R}^{n_u} \) and \( w_k \in \mathbb{R}^{n_w} \) are the current state, control and the unknown disturbance respectively, \( x_{k+1} \) is the successor state, and \( \lambda \in \mathbb{R}^\Lambda \) denotes the (unknown) system parameters. The system structure is known, i.e. the matrices \( A(\lambda), B(\lambda) \) are given by:

\[
A(\lambda) = \sum_{i=1}^{n_\Lambda} A_i \lambda_i, \quad B(\lambda) = \sum_{i=1}^{n_\Lambda} B_i \lambda_i,
\]

where \( \lambda = (\lambda_1, \lambda_2, \ldots, \lambda_{n_\Lambda}) \), and for all \( i \in \{1, 2, \ldots, n_\Lambda\} \), the matrix pairs \( (A_i, B_i) \) are known and are of compatible dimension, i.e. \( (A_i, B_i) \in \mathbb{R}^{n_x \times n_x} \times \mathbb{R}^{n_x \times n_u} \).

We furthermore assume some (limited) prior knowledge on the parameters and the disturbances to be available, i.e. prior bounding sets of the parameters and the disturbance. We denote the sets by \( \Lambda \) and \( W \) respectively, and assume for simplicity that both sets are polytopic (compact and convex) sets in \( \mathbb{R}^{n_\Lambda} \) and \( \mathbb{R}^{n_w} \) respectively:

\[
\Lambda : = \{ \lambda \in \mathbb{R}^{n_\Lambda} : M_0 \lambda \leq l_0 \},
\]

\[
W : = \{ w \in \mathbb{R}^{n_w} : M_w w \leq l_w \},
\]

with known matrix–vector pairs \( (M_0, l_0) \in \mathbb{R}^{l_0 \times n_\Lambda} \times \mathbb{R}^{l_0} \), and \( (M_w, l_w) \in \mathbb{R}^{l_w \times n_w} \times \mathbb{R}^{l_w} \).

Remark 1: The parameters \( \lambda \) are not known apart from being bounded, though they do not change with time. In contrast, the disturbances \( w \) can take different values in time, known only to be bounded.

For ease of notation, we denote for any state/control pair \( (x_k, u_k) \in \mathbb{R}^{n_x} \times \mathbb{R}^{n_u} \) and for any \( i \in \{1, 2, \ldots, n_\Lambda\} \),

\[
y_i(x, u) \equiv A_i x_k + B_i u_k,
\]

\[
Y(x_k, u_k) \equiv (y_1(x_k, u_k) \ y_2(x_k, u_k) \ \cdots \ y_{n_\Lambda}(x_k, u_k)),
\]

where \( y_i(x_k, u_k) \in \mathbb{R}^{n_y}, Y(x_k, u_k) \in \mathbb{R}^{n_y \times n_\Lambda} \).

Notice that, under the construction above, for any \( (x_k, u_k) \),

\[
Y(x_k, u_k) \lambda = A(\lambda)x_k + B(\lambda)u_k.
\]

Finally, when referring to an N–step experiment, we mean an instance \( E(x_0, u) \) with feasible initial condition \( x_0 \in X_0 \subset \mathbb{R}^{n_x} \) and feasible N–step input sequence \( u = \{ u_k \}_{k=0}^{N-1} \), where \( X_0 \subset \mathbb{R}^{n_x} \) denotes an initial condition, and \( U \) an input domain. Performing such an experiment yields, typically disturbed, state sequences \( \{ x_k \in \mathbb{R}^{n_x} \}_{k=0}^{N-1} \).

With this setup, we next review the set–membership parameter estimation problem. This lays the basis for the experimental design and identifiability problems considered thereafter in Sections IV and V.

III. SET–MEMBERSHIP PARAMETER ESTIMATION

Parameter estimation is the task of obtaining as good as possible parameter estimates considering the available measurements.

We assume given, besides prior knowledge on the initial parameter and disturbance bounds (3), a possibly disturbed state sequence \( \{ x_k \}_{k=0}^{N-1} \) obtained from an (N–step) experiment \( E(x_0, u) \). For simplicity, we consider all states to be measured; the more general case can be found in [7], [24]. The set–membership parameter estimation problem takes then the following form:

Problem 1 (Parameter identification): Estimate the set \( \Theta_N \subseteq \Lambda \) of parameters that is consistent with the available experimental data \( \{ x_k \}_{k=0}^{N-1}, \{ u_k \}_{k=0}^{N-1} \), i.e. estimate the consistent parameter set

\[
\Theta_N \doteq \{ \lambda \in \Lambda : \forall k \in \mathbb{N}_{[0,N-1]},
\]

\[
x_{k+1} = A(\lambda)x_k + B(\lambda)u_k + w_k,
\]

\[
w_k \in W \}.
\]

A. Exact Description

Recall that the model parameters \( \lambda \) are known only to the extend that \( \lambda \in \Lambda \) and that they do not change over time (i.e. the values of \( \lambda \) are, at any time instance \( k \in \mathbb{N} \), equal to its values at the beginning of the process). However, the disturbance \( w \) is not known and it can take, at any point in time, any arbitrary value in the set \( W \). Following the set–dynamics ideas presented in [2], [1], we have:

Proposition 3.1 (Parameter set dynamics): The consistent parameter set (5) is described by the dynamic map

\[
\Theta_{k+1} = F(\Theta_k, x_{k+1}, x_k, u_k),
\]

where \( F(\cdot, \cdot, \cdot, \cdot) : \text{Com}(\mathbb{R}^{n_\Lambda}) \times \mathbb{R}^{n_x} \times \mathbb{R}^{n_x} \times \mathbb{R}^{n_w} \rightarrow \mathbb{R}^{n_\Lambda} \) is given by:

\[
F(\Theta_k, x_{k+1}, x_k, u_k) = \{ \lambda \in \Theta_k : x_{k+1} - Y(x_k, u_k)\lambda \in W \},
\]

The proof can be found in the appendix. Hence, parameter identification reduces to the determination of the sequence \( \{ \Theta_k \}_{k=1}^{N} \) of consistent parameter sets, for the given initial parameter set \( \Theta_0 = \Lambda \), and the available data \( \{ x_k \}_{k=0}^{N-1} \) and \( \{ u_k \}_{k=0}^{N-1} \). In the considered linear–polytopic setting, the computation of the sequence \( \{ \Theta_k \}_{k=1}^{N} \) simplifies then:
**Proposition 3.2 (Consistent parameter set):** The consistent parameter sets $\Theta_k$, $k \in \{1, 2, \ldots, N\}$ are given by:

$$\Theta_k = \{ \lambda \in \Lambda : M_k \lambda \leq l_k \}$$

with $\Theta_k = F(\Lambda, \{x_j\}^k_j, x_0, \{u_j\}^{k-1}_j)$, where for all $j \in \{1, 2, \ldots, k\}$:

$$M_j = \left( -M_{\omega} Y(x_{j-1}, u_{j-1}) \right), \quad l_j = \left( l_{j-1} - w_0 - M_{\omega} x_j \right).$$

The proof is provided in the appendix. The exact consistent parameter set (8) is constructed recursively. In the case of parameter estimation, usually only few inequalities of (8) contribute to the boundary of the consistent parameter set. Redundant constraints can be neglected, e.g. following [18], to obtain a minimal representation of the consistent parameter set. Note that in the case of $N$–step experimental design as considered in Section IV, the state sequence $\{x_k\}^N_{k=1}$ is not determined.

**B. Outer–Bounding**

For the considered system class, the consistent parameter sets $\Theta_k$ (8) are convex polytopes, see Prop. 3.2, which may become fairly complicated if the dimension of the states, parameters, or $N$ is large.

In practice, one is often interested in the uncertainty interval associated with a parameter $\lambda_i$, i.e. the axis–aligned projection of the consistent parameter set $\Theta_N$ (8) onto the respective coordinate axis. Its length provides a measure of the quality of the estimate, analog to the confidence intervals. The lower and upper bound which define the (compact) parameter set (8) is constructed recursively. In the case of parameter estimation, usually only few inequalities of (8) contribute to the boundary of the consistent parameter set. Redundant constraints can be neglected, e.g. following [18], to obtain a minimal representation of the consistent parameter set. Note that in the case of $N$–step experimental design as considered in Section IV, the state sequence $\{x_k\}^N_{k=1}$ is not determined.

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**Remark 2:** Notice that $2n_\lambda$ (independent) parameterizations are introduced, denoted by $\hat{\lambda}^{(i)}$ and $\hat{\lambda}^{(i)}$ for $i \in \{1, 2, \ldots, n_\lambda\}$, and that $\hat{\lambda} = (\hat{\lambda}^{(1)}_1, \ldots, \hat{\lambda}^{(n_\lambda)}_1), \hat{\lambda} = (\hat{\lambda}^{(1)}_2, \ldots, \hat{\lambda}^{(n_\lambda)}_2)$. Problem (16) can be formulated as a geometric program, i.e. as (log–concave) determinant maximization problem (see e.g. [9]).

**Remark 3:** Note that by construction it holds that $\Theta_{k+1} \subseteq \Theta_k$, hence $\mathcal{O}(\Theta_{k+1}) \subseteq \mathcal{O}(\Theta_k)$ and $\ell^{k+1} \leq \ell^k$, i.e. the uncertainty intervals sequences are monotonically non–increasing (compare Ex. 1). Also, whenever $Vol(\mathcal{O}(\Theta_k)) = \{0\}$ (12), $\Theta_k = \{0\}$, thus proving fact that the model (1) is invalid (inconsistent with the measurements).

**Illustrative Example I**

As example we consider the following uncertain linear system

$$x_{k+1} = \begin{pmatrix} \lambda_1 & \lambda_2 \\ \lambda_3 & \lambda_4 \end{pmatrix} x_k + \begin{pmatrix} \lambda_5 \\ \lambda_6 \end{pmatrix} u_k + w_k$$

with $n_x = 2$, $n_u = 1$, and $n_w = 2$. The disturbances $w_k = (w_{1,k}, w_{2,k})^T$ are bounded, $0 \leq w_{1,k} \leq 0.2, 0 \leq w_{2,k} \leq 0.2$, and the six parameters are unknown to the extend

$$\Lambda = \Theta_0 = \{ \lambda \in \mathbb{R}^6 : \forall i \in \{0, 1\}, 0 \leq \lambda_i \leq 1 \}.$$
IV. EXPERIMENTAL DESIGN

We now turn on the problem of designing optimal experiments in membership setting. Particularly, we aim to plan experiments which lead to a minimal volume consistent parameter set in worst–case, ideally a singleton set, thereby providing a maximum of information. Since the actual parameters are unknown, “worst–case” here means the most unfavorable disturbances and parametrization (in $\Lambda$).

Obviously, this problem is much more challenging than parameter estimation, since, apart from prior knowledge (3), little further information is available. Actual measurements are not known and can take any feasible value. However, we can exploit the information that $N$ consecutive, singleton, and feasible measurements will be available.

We denote by $z: z_k \in \mathbb{R}_n$ a feasible state sequence, and consider again the system (1) with prior bounds on parameters and disturbance (3). Controls of the domain $U = \{ u : u \in \mathbb{R}_n \}$ can be applied, and the initial condition can be chosen from $x_0 \in \Lambda_0 \subset \mathbb{R}^n$. The experimental design problem in min–max setting takes the following form:

**Problem 2 (Experimental design):** Plan an experiment $E(x_0, u)$ with initial condition $x_0 \in \Lambda_0$ and $N$–step input sequence $u = \{ u_k \in U \}_{k=0}^{N-1}$ which minimizes, for all possible sequences $z$, the volume of the consistent parameter set $\Theta_N$ (8), i.e. find

$$ (x_0^*, u^*, z^*) = \arg \min_{x_0, u, z} \max \{ Vol(\Theta_N) \}, $$

where $Vol(\cdot) : \text{Con}(\mathbb{R}^n) \to \mathbb{R}_+$ defines the selection criterion, and the consistent parameter set $\Theta_N = F(\Lambda, z, x_0, u)$ as in (8)–(9) a family of polytopes.

Note that $z^*$ denotes a “worst–case” state sequence, i.e. a feasible sequence for which the “anticipated” consistent parameter set $\Theta_N$ attains maximum volume. It is important to note that besides the volume $Vol(\Theta_N)$, various selection criteria can be considered as shown later.

Problem 2 is in general hard to solve. To obtain the desired guaranteed results we propose the following two relaxations. First, determining the exact volume of polytopic sets is very difficult for the general case $n_\lambda \geq 3$. Therefore, we consider instead the volume of the bounding orthotope $Vol(\Theta_N)$. This provides a (outer) bound of the actual volume, and hence guarantees can still be provided. Second, we consider a discrete domain of initial conditions and the control set, e.g. $x_0 \in X_d = \{ x_j \in \mathbb{R}_n, j \in \{ 1, 2, \ldots, n_x \} \}$, and $u_k \in U_d = \{ u_j \in \mathbb{R}_n, j \in \{ 1, 2, \ldots, n_u \} \}$ respectively. This can be obtained, for example, by a suitable sampling or quantization.

With this simplifications, Problem 2 consist in selecting the experiment $E(x_0^*, u^*)$, for which the volume of $Vol(\Theta_N)$ is minimized in worst–case.

**Proposition 4.1 (Experimental selection):** The experiment $E(x_0^*, u^*)$ (15) minimizes the volume of the consistent parameter set $\Theta_N$ (16) for worst–case disturbances, where

$$ (x_0^*, u^*) = \arg \min_{x_0, u} \{ Vol(\Theta_N) \}, \quad \text{(15)} $$

$$ Vol(\Theta_N) = \max_{x_0, u} \{ \prod_{i=1}^{n_\lambda} (\lambda_{i}(i) - \lambda_{i}^l(i)) \}, \quad \text{s.t.} \quad \forall i \in \mathbb{N}_{[1,n_\lambda]} $$

$$ \lambda_{i}(i) \geq \lambda_{i}^l(i), \lambda_{i}^u(i) \in \Theta_N, \lambda_{i}^l(i) \in \mathbb{N}. $$

Hereby, $Vol(\cdot) : \text{Con}(\mathbb{R}_n) \to \mathbb{R}_+$, $\Theta_N = F(\Lambda, z, x_0, u)$ as in (8)–(9). Proof immediately follows from construction (Prop. 3.2 and Prop. 3.3).

Analogously to (12), 2$n_\lambda$ independent parameterization’s are introduced. It is important to note that for one–step ahead ($N = 1$), Problem (16) is log–max concave, i.e. a geometric program (see e.g. [8]). We discuss this important case in more detail in Section VI; for the general case, problem (16) is non–convex due to bilinear constraints, which requires solving polynomial programs. To this end, global optimization approaches can be considered, for example the method of moments [16], branch and bound procedures [28], or using a relaxation approach as in [7].

The computational complexity of the proposed approach depends in general on the number of considerable experiments. When considering a discrete input and initial domain as in Prop. 4.1, the proposed experimental selection approach requires solving $n_{\lambda} n_{\lambda}^{N-1}$ programs (16). Therefore, when designing an optimal experiment for a particular problem, it might be useful to successively increase $N$ and to truncate suboptimal branches.

**Remark 4:** Note that for the trivial case $n_{\lambda} = 1$, $Vol(\Theta_N) = Vol(\lambda)^*$, i.e. the input design problem
TABLE I

N–step experimental design approach. Worst–case volume V ol(O(ΘN))∗ and associated guaranteed bounding intervals ℓ1,..., ℓ4 for experiments E(x0 = 0, {u_k}^N_{k=0}).

<table>
<thead>
<tr>
<th>N</th>
<th>input</th>
<th>Volume bounding intervals</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>0 - -</td>
<td>1e4 10 10 10 10</td>
</tr>
<tr>
<td>2</td>
<td>0 1 -</td>
<td>5e2 10 10 10 0.5</td>
</tr>
<tr>
<td>3</td>
<td>0 1 1</td>
<td>1e4 10 10 10 10</td>
</tr>
</tbody>
</table>

is solved exactly. Also for the case nλ = 2, where the consistent parameter set is an area whose measure can be explicitly described using vertex enumeration (e.g. following [3]), outer–bounding is not required.

Remark 5: The proposed N–step experiment selection approach can also be scheduled in closed loop, i.e. by updating the “initial” parameter set when a new measurement is available, and considering a “moving horizon” approach.

Illustrative Example 2

Consider the system

x_{k+1} = \begin{pmatrix} \lambda_1 & \lambda_2 \\ \lambda_3 & 0 \end{pmatrix} x_k + \begin{pmatrix} 0 \\ \lambda_4 \end{pmatrix} u_k + \begin{pmatrix} 0 \\ w_k \end{pmatrix},

(17)

where the disturbance w_k can take any values in 0 ≤ w_k ≤ 0.5, and the four parameters are unknown to the extend

Λ = {λ_i ∈ R : 1 ≤ λ_i ≤ 11, i = {1,...,4}}.

We now consider the case where the initial condition x_0 = (0,0)^T is fixed, and aim to design worst case optimal inputs, considering binary input signals U = {0,1}. Remind that future states z = {x_k}^N_{k=0} are unknown. Tab. I shows the results.

As a conclusion, already a three–step experiment provides improvement of the outer–bounds for the parameters in worst–case, to the extent provided in Tab. I. Here, the sequences u = {1,0,0} and u = {1,1,0} are distinguished as optimal inputs, minimizing the volume of the (anticipated) consistent parameter set and the associated bounding intervals.

V. IDENTIFIABILITY

An important conclusion can be drawn from the case V ol(O(ΘN))∗ = 0 for a feasible experiment E(x_0, u). Then, by construction, at least one parameter bounding interval is a singleton set, i.e. ℓ_i^N = 0 for some i (in worst case). Hence, the respective parameter can be uniquely identified in N–steps by E(x_0, u), in worst case.

Note that identifiability, in classical notion, is concerned with the theoretical existence of unique solutions [5], and hence strictly a mathematical problem. The identifiability problem in the worst–case membership setting, as considered here, is rather motivated from a practical point of view, namely whether point estimates of parameters can be actually obtained. To this end, we have:

**Proposition 5.1 (N–step identifiability):** Given a system as in (1), with unknown parameters λ ∈ Λ, bounded disturbance as in (3), and a feasible N–step experiment E(x_0, u).

If ℓ_i^N = 0 with

ℓ_i^N = \max \{ (\bar{λ}_i - \underline{λ}_i) \}

s.t. \underline{λ}_i ≥ \bar{λ}_i, i ∈ Θ_N, \Lambda ∈ Θ_N,

θ_N = F(Λ, z, x_0, u) (8)–(9), then λ_i is identifiable in N steps by E(x_0, u). If for all i ∈ {1,...,nλ} we have ℓ_i^N = 0, then model (1) is said identifiable (in N steps) by the experiment E(x_0, u).

Note that Prop. 5.1 differs from Prop. 4.1 regarding the selection criterion, where in latter the (worst–case) volume of the consistent parameter set is considered, in former the (worst–case) length of the bounding interval of a particular parameter.

Prop. 5.1 provides a sufficient criterion for parameter/model identifiability. This notion of identifiability directly extends to the robust case; we say a parameter is (μ–) estimable if ℓ_i^N ≤ μ ≤ ℓ_i^0 with μ ∈ R and a feasible N–step experiment E(x_0, u).

As a consequence, the experimental selection approach Prop. 2 necessitates a prior selection criterion such as identifiability (Prop. 5.1), or more generally the dimension (i.e. box–counting dimension [12]) of the consistent parameter set Θ_N. To this end, the objective of (16) is tailored to

V ol(O(ΘN))∗ = \max \{ \prod_{i=1:n} (\bar{λ}_i - \underline{λ}_i) \},

i.e. a reduced orthotope excluding identifiable parameter(s) \lambda_i, (15).

For example, reconsider Ex. 2, Tab. I; the experiment with the input sequence u = {1,0,0} allows to identify \lambda_1, \lambda_2, and to estimate \lambda_3, \lambda_4 with µ = 0.5 ≤ 10 in worst case, i.e. for any admissible disturbances.

VI. ONE–STEP DESIGN

In this section, we explore the possibility to estimate all the model parameters with one–step experiments. We consider systems as in (1) with single–entries

A(λ) = \begin{pmatrix} \lambda_{11} & \cdots & \lambda_{1n} \\ \lambda_{21} & \cdots & \lambda_{2n} \\ \vdots & \ddots & \vdots \\ \lambda_{m1} & \cdots & \lambda_{mn} \end{pmatrix}, B(λ) = \begin{pmatrix} \lambda_{11} & \cdots & \lambda_{1m} \\ \lambda_{21} & \cdots & \lambda_{2m} \\ \vdots & \ddots & \vdots \\ \lambda_{n1} & \cdots & \lambda_{nm} \end{pmatrix},

where λ_{ij} and λ_{ij}^B (i,j ∈ N[nλ], i ∈ N[nu]) denoting the unknown parameters. Without loss of generality, we
furthermore focus on the case where the disturbances are unknown with
\[ W = \{ w \in \mathbb{R}^{n_x} : \forall i \in \mathbb{N}_{[1,n_x]}, \|w_i\| \leq w_i \leq \|w_i\| \} \]
For this simplified setup, the following “learning approach” based on one–step experimental design can be considered:

First, choose for all \( j \in \{1, \ldots, n_x\} \) one–step experiments of the form
\[ E^{(j)}(c_j, e_j, u \equiv 0), \]
where \( c_j \in \mathbb{R}^{n_x} \) denote the unit–vector of the \( j \)-th coordinate and \( c_j \in \mathbb{R} \) the respective amplitude scalar. Second, we choose for all \( l \in \{1, \ldots, n_u\} \) one–step experiments of the form
\[ E^{(l)}(x_0 \equiv 0, d_l e_l), \]
where \( e_l \in \mathbb{R}^{n_u} \) denote the \( l \)-th unit vector and \( d_l \in \mathbb{R} \) the input’s amplitude. Then:

**Proposition 6.1 (One–step design):** \( n_x + n_u \) one–step experiments (19)–(20) are sufficient to determine all unknown parameters \( \lambda^A_{ij} \) and \( \lambda^B_{il} \) \((\forall i, j \in \mathbb{N}_{[1,n_x]}, l \in \mathbb{N}_{[1,n_u]}\) where
\[
\frac{1}{c_j} (z^{(j)} - \|w_i\|) \leq \left( \begin{array}{c} \lambda^A_{ij} \\ \vdots \\ \lambda^A_{n_x,j} \end{array} \right) \leq \frac{1}{c_j} (z^{(j)} - \|w_i\|),
\]
\[
\frac{1}{d_l} (z^{(l)} - \|w_i\|) \leq \left( \begin{array}{c} \lambda^B_{il} \\ \vdots \\ \lambda^B_{n_u,l} \end{array} \right) \leq \frac{1}{d_l} (z^{(l)} - \|w_i\|),
\]
with \( z^{(j)}, z^{(l)} \in \mathbb{R}^{n_x} \) denoting the state measurements.

The proposed approach offers two important insights. First, by choosing experimental initial conditions from a Cartesian basis of \( n_x \) linearly independent initial states, the components of the system matrix \( A \) can be inferred. This is general not possible when fixing the initial condition. In this case, the \( N \)-step experimental design approach can be used. And second, since the length of the parameter bounding intervals depend on the amplitudes \( c_j \) and \( d_l \)
\[
\ell(\lambda^A_{ij}) = \frac{1}{|c_j|}(\|w_i\| - \|w_i\|), \quad \ell(\lambda^B_{il}) = \frac{1}{|d_l|}(\|w_i\| - \|w_i\|),
\]
the influence of the disturbance on parameter bounding intervals decreases with increasing amplitudes.

**Illustrative Example 4**

Reconsider the system given in Ex. 1; to infer the six model parameters, we apply Prop. 6.1, i.e. the proposed \( n_x + n_u = 3 \) one–step experiments, considering low \( E \) and high amplitudes \( E \). The results are provided in Tab. II.

Evidently, the six unknown parameters can be deduced from the proposed three (independent) one–step experiments as shown in Tab. II. Furthermore, considering experiment \( E^{(3)} \) as considered also in Ex. 1, we have \( \ell^3 \leq 0.2 \) and \( \ell^3 \leq 0.2 \); this provides proof that for all possible realizations (of experiments as in Ex. 1), \( \lambda_3 \) and \( \lambda_6 \) (compare Fig. 1) are estimated to the extend \( \mu \leq 0.2 \) (after one–step).

**TABLE II**

One–step “learning approach”. Parameter bounding intervals \( \ell_1, \ldots, \ell_6 \) for low (\( E \)) and high (\( E \)) intense one–step experiments.

<table>
<thead>
<tr>
<th>experiment</th>
<th>( x_0 )</th>
<th>( u_0 )</th>
<th>( \ell_1 )</th>
<th>( \ell_2 )</th>
<th>( \ell_3 )</th>
<th>( \ell_4 )</th>
<th>( \ell_5 )</th>
<th>( \ell_6 )</th>
</tr>
</thead>
<tbody>
<tr>
<td>( E^{(1)}, (1,0) )</td>
<td>0</td>
<td>0.2</td>
<td>1</td>
<td>0.2</td>
<td>1</td>
<td>0.2</td>
<td>1</td>
<td>1</td>
</tr>
<tr>
<td>( E^{(2)}, (0,1) )</td>
<td>0</td>
<td>1</td>
<td>0.2</td>
<td>1</td>
<td>0.2</td>
<td>1</td>
<td>0.2</td>
<td>1</td>
</tr>
<tr>
<td>( E^{(3)}, (0,0) )</td>
<td>1</td>
<td>1</td>
<td>1</td>
<td>1</td>
<td>0.2</td>
<td>0.2</td>
<td>1</td>
<td>1</td>
</tr>
<tr>
<td>( E^{(4)}, (10,0) )</td>
<td>0</td>
<td>0.02</td>
<td>1</td>
<td>0.02</td>
<td>1</td>
<td>0.02</td>
<td>1</td>
<td>1</td>
</tr>
<tr>
<td>( E^{(5)}, (0,10) )</td>
<td>0</td>
<td>1</td>
<td>0.02</td>
<td>1</td>
<td>0.02</td>
<td>1</td>
<td>1</td>
<td>1</td>
</tr>
<tr>
<td>( E^{(6)}, (0,0) )</td>
<td>10</td>
<td>1</td>
<td>1</td>
<td>1</td>
<td>0.02</td>
<td>0.02</td>
<td>1</td>
<td>1</td>
</tr>
</tbody>
</table>

Comparing the two sets of experiments \( E^{(i)} \) and \( E^{(i)}, i = \{1, 2, 3\} \), it is demonstrated that high intense experiments counteract the effects of disturbances, i.e. high ample stimuli provide better estimates.

**VII. CONCLUSIONS**

In this contribution, we proposed a guaranteed approach for a priori experimental design and identifiability analysis of linear discrete time systems subject to bounded disturbances. Assuming bounded disturbances is, in many practical cases, more realistic and less demanding than a statistical error distribution [21]. It enables to derive the set of consistent parameters and bounding intervals, analog to confidence intervals in statistical error setting. This set is constructed using available prior information, and posterior measurements in case of parameter estimation; then, the consistent parameter set is a convex polytope. For experimental design, it defines a family of polytopes, where the worst case volume provides a guaranteed upper bound, used as selection criterion. By considering (worst–case) parameter intervals, a sufficient criterion for \( N \)-step parameter identifiability is provided, i.e. when singleton parameter estimates are guaranteed.

When investigating the insightful one–step ahead case, the role of initial conditions, inputs and their scaling is outlined. As shown, \( n_x + n_u \) one–step experiments are sufficient to identify all parameter of a fully parametrized system, where the influence of the disturbance on the estimates can be decreased by increasing the respective amplitudes. This is provided when the initial conditions can be manipulated freely, i.e. a basis of linear independent initial state vectors can be considered for experimental design. Conversely, one–step experiments are in general, when the initial conditions are restricted, not sufficient to identify the model parameters.

The proposed selection approach applies to the general multi–step case, and its computational complexity is proportional to the number of considerable experiments. Therefore, when examining a larger anticipation horizon (i.e. \( N \) is large), a successive experimental design approach considering truncations might be advantageous. In many applications however, e.g. in systems biology where frequently the experimental possibilities are limited, the approach likely allows to evaluate all the possibilities a priori, and to select the most informative experiments.
Future work will address extension of the guaranteed approach to input–output systems and to polynomial systems using relaxations [7], and experimental design for purpose of model selection.

REFERENCES


APPENDIX

Proof 1 (Prop. 3.1): Let \( \Theta_k, x_{k+1}, x_k, u_k \) be given. By (6)–(7) we have \( \Theta_{k+1} = F(\Theta_k, x_{k+1}, x_k, u_k) \), with

\[
F(\Theta_k, x_{k+1}, x_k, u_k) = \{ \lambda \in \Theta : x_{k+1} - Y(x_k, u_k)\lambda \in W \} = \{ \lambda \in \Theta_k : x_{k+1} - Y(x_k, u_k)\lambda = w_k \in W \} = \{ \lambda \in \Theta_k : x_{k+1} = A(\lambda)x_k + B(\lambda)u_k + w_k \in W \}.
\]

Since \( \Theta_0 = \Lambda \), it follows that \( \Theta_{k+1} = F(\Theta_k, x_{k+1}, x_k, u_k) \) generates the desired sequence \( \{\Theta_k\}^N_{k=1} \) of the consistent parameter sets.

Proof 2 (Prop. 3.2): Pick a \( j \in \{0, 1, \ldots, J, \ldots, N - 1\} \) and assume that \( \Theta_j = \{ \lambda \in \Lambda : M_j \lambda = l_j \} \). Then, by Prop. 3.1,

\[
\Theta_{j+1} = F(\Theta_j, x_{j+1}, x_j, u_j) = \{ \lambda \in \Theta_j : x_{j+1} - A(\lambda)x_j - B(\lambda)u_j \in W \}.
\]

Hence, from the description of W (3) and \( \Theta_j \), we have:

\[
\Theta_{j+1} = \{ \lambda \in \Theta_j : M_{j+1} \lambda = l_{j+1} \}
\]

with \( M_{j+1}, l_{j+1} \) as in (9). Since \( \Theta_0 = \Lambda \), the claim follows by induction.