A STATE-SPACE NEURAL NETWORK FOR MODELING DYNAMICAL NONLINEAR SYSTEMS

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Abstract: In this paper, a specific neural-based model for identification of dynamical nonlinear systems is proposed. This artificial neural network, called State-Space Neural Network (SSNN), is different from other existing neural networks. Indeed, it uses a state-space representation while being able to adapt and learn its parameters. These parameters are the neural weights which are intelligible or understandable. After learning, the SSNN therefore is able to provide a state-space model of the dynamical nonlinear system. Examples are presented which show the capability of the SSNN for identification of multivariate dynamical nonlinear systems.

1 INTRODUCTION

The state-space representation is a very powerful tool for modeling systems (Gauthier and Kupka, 2001). It allows the modeling of linear and nonlinear dynamical systems while keeping a temporal representation of the events. It contains useful information directly related to physical systems and offers thus very good possibilities in terms of analyzing systems and plants.

An Artificial Neural Network (ANN) is an assembly of connected neurons where each neuron computes its output as a nonlinear weighted sum of its inputs. If the parameters of this type of architectures, i.e., the weights of the neurons, are appropriately tuned, then the whole architecture is able to estimate the relationship between input and output spaces or to mimic the behavior of a plant without considering any model (Haykin, 1994), (Principe et al., 2000). Learning is one of the most interesting properties of the ANNs in the sense that calculating and adjusting the weights is achieved without modeling the plant and without any knowledge about it, but only from examples. Examples are sampled signals measured from the plant and representative of its behavior. In this way, ANN are considered as relevant modeling and approximating tools.

A Multi-Layer Perceptron (MLP) is a neural architecture where neurons are organized in layers. Beside, a Recurrent Neural Network (RNN) can be considered as a MLPs enhanced by feedback connections. RNNs are considered a cornerstone in the learning theory because of their abilities to reproduce dynamical behaviors by mean of feedback connections and delays in the propagation of their signals (Elman, 1990). After learning, a RNN with a sufficient number of neurons is able to estimate any relationships and therefore to reproduce the behavior of any multivariate and nonlinear dynamical systems (Werbos, 1974). Therefore, RNNs received a considerable attention from the modern control community to such an extend that they have been formalized in Model-Referencing Adaptive Control (MRAC) schemes (Narendra and Parthasarathy, 1990), (Chen and Khalil, 1992). Their model stability remains one of the most critical aspects.

The deterministic state-space representation and the learning RNN can both be employed for modeling dynamical systems. However, they are characterized by very different ways of storing information. If the first approach directly relies on physical parameters of the system, the second approach uses the weights of the neurons. These weights are inherent of a neural architecture and can generally not be interpreted. Combining these two approaches would combine the advantages of one and the other. This is the case of the State-Space Neural Network (SSNN), a very specific RNN based on a state-space representation (Zambrano and Vega, 1998).

In this paper, the SSNN is proposed for the identification of multivariate nonlinear dynamical systems.
The general formulation of a discrete-time process governed by a nonlinear difference equation can be written by

\[
\begin{align*}
\dot{x}(k+1) &= F(x(k), u(k)) , \\
y(k) &= G(x(k)) + v(k) .
\end{align*}
\] (1)

The evolution of the process is represented by its internal state \( x \in \mathbb{R}^n \). The process takes the control signals \( u \in \mathbb{R}^m \) as the inputs and outputs measurements \( y \in \mathbb{R}^m \). \( F \) and \( G \) are nonlinear multivariate functions representing the process nonlinearities.

The SSNN is a special RNN whose architecture exactly mirrors a nonlinear state-space representation of a dynamical system (Zamarreno and Vega, 1998; Zamarreno and Vega, 1999; Zamarreno et al., 2000; Gonzalez and Zamarreno, 2002). The SSNN is composed of five successive layers: an input layer, a hidden layer \( S \), a state layer, a hidden layer \( O \), and an output layer. The input layer takes the input signals and delivers them to every neurons of hidden layer \( S \). This layer describes the states behavior by introducing a form of nonlinearity. The state layer is composed of neurons receiving the signals from hidden layer \( S \) as inputs. Each neuron in this layer represents one state whose output value is an estimated value of the state. The estimated states are used by the next hidden layer \( O \) which relates the states to the output layer via a nonlinear function. The output layer is composed of neurons taking the hidden layer signals as inputs. The outputs of the neurons composing the output layer finally represent the outputs of the SSNN. The SSNN topology can be also considered as a two-stage architecture with two ANN blocks, ANN1 and ANN2, separated by an internal estimated state-space.

This architecture is equivalent to a deterministic nonlinear system in a state-space form whose mathematical representation is a particular case of (1):

\[
\begin{align*}
\dot{\hat{x}}(k+1) &= W_b^h F_1 (W^h \dot{x}(k) + W^s u(k) + B^h) + B^h' , \\
\hat{y}(k) &= W^0 F_2 (W^{h2} \dot{x}(k) + B^{h2}) + B^{h2} ,
\end{align*}
\] (2)

where \( \dot{\hat{x}} \in \mathbb{R} \) and \( \hat{y} \in \mathbb{R} \) represent the estimation of \( y \) and \( x \) respectively. The other parameters are:

- \( W^s \in \mathbb{R}^h \times \mathbb{R}^q, W^h \in \mathbb{R}^q \times \mathbb{R}^n, W^{h2} \in \mathbb{R}^{n} \times \mathbb{R}^q \) and \( W^0 \in \mathbb{R}^m \times \mathbb{R}^q \) are weight matrices;
- \( B^h \in \mathbb{R}^h, B^{h2} \in \mathbb{R}^{h2} \) and \( B^0 \in \mathbb{R}^m \) are bias vectors;
- \( F_1, \mathbb{R}^h \rightarrow \mathbb{R}^h \) and \( F_2, \mathbb{R}^{h2} \rightarrow \mathbb{R}^{h2} \) are two static and nonlinear functions.

The architecture of the SSNN is represented by the schematic diagram of Fig. 1 a). Its five layers are represented by the signal flow graph of Fig. 1 b) where black (or full) nodes are variables linearly depending from the previous ones and where white (or empty) nodes are variables nonlinearly depending from the previous ones. Compared to its initial formulation (Zamarreno and Vega, 1998; Zamarreno and Vega, 1999; Zamarreno et al., 2000), the form of (2) has been enhanced with biases \( B^h \) and \( B^{h2} \) in...
order to allow more flexibility to the neural architecture. These additional degrees of freedom will allow better performances for learning and estimating a process. The learning consists in finding the optimal values of the weights and biases. The parameters fixed by the designer are the functions $F_1$ and $F_2$, and the initial values $\mathbf{s}(0)$. It is important to notice that: 1) the SSNN needs an initial state value, 2) the numbers of inputs and outputs of the SSNN (therefore $n$ and $m$ respectively) are fixed by those of the plant to be modeled, 3) $h$ and $h_2$, the number of neurons in the hidden layers, are left to the designer’s appreciation.

The SSNN is able to reproduce the same behavior as the process with weights and biases correctly adjusted. This means that the SSNN is able to yield a signal $\hat{y}(k)$ very close to the output $y(k)$ of the process for the same control signal $u \in \mathbb{R}^n$. Furthermore, and contrary to other ANNs, the SSNN is also able to provide an estimation $\hat{\mathbf{s}}(k)$ of the state $\mathbf{x}(k)$ at any instant $k$ due to its specific architecture. Obviously, the performance depends on the learning, i.e., if the parameters have been well adjusted.

### 2.2 Parameters estimation

Learning or training addresses the parameters estimation of the neural technique. The problem of interest consists in using data sets from the system in order to find the best possible weights so that the ANN reproduces the system behavior. The learning of the SSNN is based on the general learning theory for a feed-forward network with $n'$ input and $m'$ output units (Haykin, 1994). It can consist of any number of hidden units and can exhibit any desired feed-forward connection pattern.

It is therefore a nonlinear optimization problem based on a cost function which must be defined to evaluate the fitness or the error of a particular weight vector. The Mean Squared Error (MSE) of the network is generally used as the performance index and must be minimized:

$$
E = \frac{1}{2} \sum_{k=1}^{N} ||e(k)||^2 = \frac{1}{2} \sum_{k=1}^{N} ||\hat{y}(k) - d'(k)||^2,
$$

with a given training set \{(x'(1), d'(1)), ..., (x'(N), d'(N))\} consisting of $N$ ordered pairs of $n'$- and $m'$-dimensional vectors which are called the input and output patterns.

The weights of the ANN are adjusted via gradient descend methods to minimize the MSE between the desired response $d'(k)$ and the actual output $\hat{y}(k)$ of the network. Several learning algorithms have been proposed in the literature (Werbos, 1974), (Elman, 1990), (Chen and Khalil, 1992), (Principe et al., 2000). The backpropagation algorithm with the Levenberg-Marquardt method is used to find a minimum for the MSE. The network is initialized with weights randomly chosen between -1 and 1.

In the SSNN, we assume that ANN1 and ANN2 are trained with this principle by using respectively \{\ldots, (u(k), \hat{s}(k), y(k)), \ldots\} and \{\ldots, (\hat{s}(k), y(k)), \ldots\} for their training sets.

### 3 SIMULATION TESTS AND RESULTS

In this study, the SSNN is applied to system identification of two multivariate nonlinear dynamical systems in order to evaluate and to compare its performance. Indeed, it is used to learn a state-space representation of these systems.

#### 3.1 Example 1

We consider the following process, governed by a deterministic second-order nonlinear state-space representation:

$$
\begin{align*}
x_1(k+1) &= 1.145x_1(k) + 0.549x_2(k) + 0.584u(k) \\
x_2(k+1) &= \frac{x_1(k)}{1+0.01x_1(k)} + 0.181u(k) \\
y(k) &= 4\tanh(0.250x_1(k))
\end{align*}
$$

with the state vector $\mathbf{x}(k) = [x_1(k) \ x_2(k)]^T$ and a one dimensional control signal $u(k)$.

This process is estimated by a SSNN with activation functions $F_1$ and $F_2$ that are respectively sigmoid type and tanh-type. The other parameters are $n=1$, $s=2$, and $m=1$. The number of neurons in
the hidden layers of ANN1 and ANN2 are fixed by a trial-and-error process and the best performance is obtained with \( h = h^2 = 2 \) neurons in each hidden layer. The initial conditions of the SSNN are the following: the weights are randomly chosen between -1 and 1, and \( \hat{x}(0) \) is chosen as null. In order to train the SSNN, 1800 training inputs are generated with a sinusoidal control signal with different values of the amplitude and frequency. The training error values vs. the number of epochs are shown in Fig. 2.

After learning with the Levenberg-Marquardt algorithm, the plant described by (4) is estimated by the SSNN according to

\[
\begin{align*}
\hat{x}(k+1) &= W^h \logsig (W^r \hat{x}(k) + W^i u(k) + B^h) + B^r \\
\hat{y}(k) &= W^o \tanh (W^h \hat{x}(k) + B^o) + b^o
\end{align*}
\]

with the following optimum weights:

\[
\begin{align*}
W^r &= \begin{bmatrix} -0.0340 & 0.0162 \\ -0.2375 & -0.2529 \end{bmatrix}, \\
W^h &= \begin{bmatrix} -134.8114 & 0.0261 \\ -81.8352 & -5.2239 \end{bmatrix}, \\
W^i &= \begin{bmatrix} -0.0173 & 0.2111 \end{bmatrix}^T, \\
B^h &= \begin{bmatrix} -0.0023 \\ -0.0001 \end{bmatrix}^T, \\
B &= \begin{bmatrix} 67.3160 \\ 43.4829 \end{bmatrix}, \\
W^{h2} &= \begin{bmatrix} -5.6543 \\ 2.3457 \end{bmatrix}, \\
W^o &= \begin{bmatrix} -0.500 \\ 0.0000 \end{bmatrix}, \\
B^{h2} &= \begin{bmatrix} 0.1812 \\ 0.4369 \end{bmatrix}^T \cdot 10^{-3}, \\
b^{h2} &= 1.6543.
\]

The SSNN with the previous parameters is evaluated on a test sequence. This allows to compare the behavior of the SSNN to those of the plant by using a same control signal composed of steps with various amplitudes. The results are presented by Fig. 3 which shows the control input, the two states, the output and the estimated states and output. This figure shows at the same time, the different between the output and its estimation and the difference between the states and their estimation. The maximum value of the MSE on the output of the SSNN is \( 25 \cdot 10^{-6} \); this demonstrates the ability of the SSNN for modeling this nonlinear dynamical plant.

![Figure 3: Performances of the SSNN in identifying plant example 1](image)

3.2 Example 2

In this example, the plant to be identified is a fourth-order nonlinear system \((s = 4)\) with \( m = 4 \) outputs:

\[
\begin{bmatrix}
x_1(k+1) \\
x_2(k+1) \\
x_3(k+1) \\
x_4(k+1)
\end{bmatrix} = 
\begin{bmatrix}
x_2(k) \\
p \sin x_1(k) + p + x_3(k) \\
x_4(k) \\
p x_3(k)
\end{bmatrix} 
+ 
\begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} u(k) + 
\begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} \hat{u}(k)
\]

where parameter \( p = 0.85 \). The plant is linear with \( p = 0 \), nonlinear with \( p > 0 \), and unstable with \( p \geq 1 \). The plant is controlled by one input signal \( u \) (therefore \( n = 1 \)) which is a sinusoidal signal with different values of the period, mean (offset) and amplitude. The training set of the SSNN is composed of 1000 data samples of \( u, y, \text{ and } x \). The plant nonlinearities are introduced in the SSNN with functions \( F_1(.) = \logsig(.) \) and \( F_2(.) = \tanh(.) \). For simplicity, the following initial conditions are considered: \( x(0) = 0 \) and \( \hat{x}(0) = 0 \). The parameters of the SSNN are randomly initialized between -1 and 1 and are adjusted with the training data set according to the Levenberg-Marquardt algorithm.

After learning ex-nihilo, the plant of (7) is identified by

\[
\begin{align*}
\hat{x}(k+1) &= W^h\log\sigma(W^v\hat{x}(k) + W^u(k) + B^h) + B^l \\
\hat{y}(k) &= W^0\tanh(W^{l2}\hat{x}(k) + B^{l2}) + B^l
\end{align*}
\]

(8)

The best results for the SSNN are obtained with \( h = 8 \) and \( k_2 = 4 \) with the following values:

\[
W^v = \begin{bmatrix} 0.0001 & 0.0211 & 0.0209 & -0.0312 \\ 0.7841 & -0.0345 & -0.0740 & 0.1457 \\ 0.5381 & 0.0135 & -0.0937 & 0.0806 \\ -0.2618 & 0.0035 & 0.0632 & -0.0544 \\ -0.0001 & -0.0198 & 0.0150 & -0.0128 \\ -0.4081 & -0.0045 & 0.0763 & -0.0678 \\ -0.0000 & -0.0195 & 0.0075 & 0.0199 \\ 0.6801 & 0.0027 & -0.0052 & 0.0534 \end{bmatrix}^T
\]

\[
W^h = \begin{bmatrix} 91.3394 & 27.7993 & 34.2220 & 127.4106 \\ 0.0043 & 20.4352 & -0.0179 & -0.0017 \\ 0.0563 & -230.9712 & 0.2334 & 0.1122 \\ 0.1380 & 321.3377 & -0.2097 & -0.0990 \\ -151.3135 & -49.3097 & -131.2520 & -37.2734 \\ 0.0636 & -501.6847 & 0.4946 & 0.2431 \\ 46.5102 & 106.5639 & 169.5512 & 175.2242 \\ -0.0046 & 23.5673 & -0.0277 & -0.0094 \end{bmatrix}^T
\]

\[
W^0 = \begin{bmatrix} 0.0247 \\ -0.1018 \\ -0.0217 \\ 0.0102 \\ 0.0176 \\ 0.0179 \\ 0.0087 \\ -0.0639 \end{bmatrix}, \\
B^h = \begin{bmatrix} -0.0409 \\ -10.0577 \\ -1.6909 \\ 0.7565 \\ 0.0391 \\ 1.2601 \\ 0.0029 \\ 4.5821 \end{bmatrix}, \\
B^l = \begin{bmatrix} 8.9622 & 143.6209 & -35.0017 & -131.2700 \\ 31.3282 & -16.9499 & -39.0042 & 25.6931 \\ -0.0323 & 0.0403 & -1.0431 & 0.0221 \\ -0.0284 & 0.0387 & 0.0360 & 0.9379 \\ -0.5062 & -0.4215 & 0.0543 & -0.0515 \end{bmatrix}^T, \\
W^{l2} = \begin{bmatrix} 0.0651 & -0.0354 & -0.1039 & -1.0478 \\ -0.0697 & 0.0862 & 0.1236 & -0.9888 \\ -0.0029 & -0.9360 & 0.0519 & -0.0130 \\ 0.0016 & 0.0042 & 1.0206 & 0.0171 \end{bmatrix}^T, \\
B^{l2} = \begin{bmatrix} 9.3989 \\ 0.0074 \\ 0.0083 \\ 0.0159 \end{bmatrix}, \\
B^l = \begin{bmatrix} -0.0583 \\ 0.0601 \\ 0.0036 \\ -0.0031 \end{bmatrix}.
\]

(9)

First, we report results for a test sequence based on an oscillating control signal \( u \in [-3, 2] \) composed of 1800 data points. Fig. 4 shows the control signal \( u \), but also \( x \), \( y \), \( \hat{x} \), and \( \hat{y} \). The estimation errors \( x - \hat{x} \) and \( y - \hat{y} \) are presented by Fig. 5. The performance in estimating the plant with the SSNN can also be evaluated by the MSE and the maximum error on \( x \) and \( \hat{x} \) reported in the left part of Table 1 (test sequence). It can be seen from this table that the maximum error is less than 1.4% in estimating the states and less than 22.5% in estimating the output. The greatest errors are recorded on the transients and the static error is negligible compared to the range of the output.

In order to go further into the SSNN estimation ca-

put and output signals. The input of the MLP are delayed values of the control signal $u(k)$ and of the output of the process $y(k)$ in order to capture the process dynamics. We chose to update the MLP weights according to the Levenberg-Marquardt algorithm from a random initialization between -1 and 1 and with the same training set as for the SSNN. After the training period, the MLP has been evaluated with the same test sequence as for the SSNN and with a step response. Results obtained with a MLP that uses 10 scalar inputs (i.e., $u(k)$, $u(k-1)$, $y(k)$ and $y(k-1)$), 8 neurons in one hidden layer and 4 outputs are presented in Table 2. They can be compared to the ones obtained with the SSNN in Table 1. The errors of the MLP and of the SSNN in yielding the output are of the same order of magnitude. However, the MLP is a nonlinear regression structure that represents input-output mappings by weighted sums of nonlinear functions. The MLP is therefore not able to estimate the state signals of the plant.

3.3 Discussion

Computational cost is generally considered as a major shortcoming of ANNs when identifying and controlling dynamical systems in real-time. Their main interest is to used an on-line learning, i.e., to adjust the weights while controlling of the system at the same time. This means that both, learning and controlling, are achieved within each iteration. This allows to instantaneously take into account the variations and fluctuations of the system’s parameters and the eventual external disturbances affecting the system. The computational costs for calculating the output and updating the weights have to be compatible with the sampling time.

The number of neurons is generally provided to give an idea about the size of the ANN. The number of neurons is $h + s + h2 + m$ for a SSNN noted down by SSNN($n$, $h$, $s$, $h2$, $m$) with $n$, $h$, $s$, $h2$ and $m$, the dimensions of the SSNN five successive layers. The number of neurons is $m2 + m3$ for a MLP with $m1$ inputs, $m2$ neurons in one hidden layer, and $m3$ outputs, i.e., MLP($m1$, $m2$, $m3$).

In example 2, the following dimensions were imposed on the SSNN, $n = 1$, $s = m = 4$ and $m1 = 10$ and $m3 = 4$ on the MLP. Very close performances were obtained with SSNN($1$, $8$, $4$, $4$, $4$) and MLP($10$, $8$, $4$), i.e., respectively with 20 and 12 neurons. However, this number is not really representative of the memory required for the implementation. The total number of scalar parameters is much more significant and can be calculated for the MLP and for the SSNN respectively as general functions of the number of hidden

Table 1: SSNN errors in identifying plant example 2

<table>
<thead>
<tr>
<th>test sequence</th>
<th>step response</th>
</tr>
</thead>
<tbody>
<tr>
<td>MSE</td>
<td>max. error</td>
</tr>
<tr>
<td>$x_1$</td>
<td>0.0007 $10^{-3}$</td>
</tr>
<tr>
<td>$x_2$</td>
<td>0.5228 $10^{-3}$</td>
</tr>
<tr>
<td>$x_3$</td>
<td>0.0014 $10^{-3}$</td>
</tr>
<tr>
<td>$x_4$</td>
<td>0.0012 $10^{-3}$</td>
</tr>
<tr>
<td>$y_1$</td>
<td>0.0031 $10^{-3}$</td>
</tr>
<tr>
<td>$y_2$</td>
<td>0.0034 $10^{-3}$</td>
</tr>
<tr>
<td>$y_3$</td>
<td>0.0000 $10^{-3}$</td>
</tr>
<tr>
<td>$y_4$</td>
<td>0.0000 $10^{-3}$</td>
</tr>
</tbody>
</table>

Table 2: MLP errors in identifying plant example 2

<table>
<thead>
<tr>
<th>test sequence</th>
<th>step response</th>
</tr>
</thead>
<tbody>
<tr>
<td>MSE</td>
<td>max. error</td>
</tr>
<tr>
<td>$y_1$</td>
<td>0.0045 $10^{-3}$</td>
</tr>
<tr>
<td>$y_2$</td>
<td>0.0047 $10^{-3}$</td>
</tr>
<tr>
<td>$y_3$</td>
<td>0.0038 $10^{-3}$</td>
</tr>
<tr>
<td>$y_4$</td>
<td>0.0039 $10^{-3}$</td>
</tr>
</tbody>
</table>

Figure 8: Typical identification of a plant with a ANN neurons by

\[
p_{\text{MLP}} = f(m2) = (1 + m1 + m3)m2 + m3 ,
\]

\[
p_{\text{SSNN}} = f(h, h2) = (1 + n + 2e)h + (1 + s + m)h2 + s + m .
\]

More specifically, for plant example 2, \( p_{\text{SSNN}} = 10h + 9 h2 + 8 \) and \( p_{\text{MLP}} = 15 m2 + 4 \). With \( h = 8 \) and \( h2 = 4 \) for the SSNN and with \( m2 = 8 \) for the the MLP, both approaches present the same error in identification and with the same number of parameters to be adjusted (124) but respectively with 20 and 12 neurons. This means that a SSNN which uses 20 neurons is equivalent in terms of performance and of memory size than a MLP with 12 neurons.

Finally, we evaluate the computational coast of both neural approaches by specifying the number of scalar operations involved for calculating the estimated output. Calculating the output of a simple neuron with \( ml \) inputs and 1 bias requires \( ml \) scalar multiplications, \( ml \) scalar additions and the processing through 1 scalar nonlinear function. This general fact can be noted down by \( ml \odot + ml \oplus + 1f \). Calculating the output of MLP\((m1, m2, m3)\), means to "propagate" the inputs signals through each neurons of all the successive layers. The number of the considered scalar operations is therefore: \( m2(m1 + m3) \odot + m2(m1 + m3) \oplus + (m2 + m3)f \). We determine the number of scalar operations for calculating the output of the SSNN as \( (nh + 2sh + sh2 + oh2) \odot + (nh + 2sh + sh2 + oh2) \oplus + (h + s + h2 + o)f \).

For the specific case of plant example 2, MLP(10,8,4) needs \( 112 \odot + 112 \oplus + 12f \) while SSNN(1,8,4,4,4) requires only \( 104 \odot + 104 \oplus + 20f \). The number of scalar operations for the training are not detailed here because it depends on the gradient method that is used. Adapting the weights for the SSNN generally requires less efforts than for the MLP.

Learning with MLPs remains to estimate the input-output relationship of a system. This is a way to describe the system dynamics when conventional tools are not efficient in modeling. However, MLPs generally needs a substantial number of time-delayed signals as additional inputs to efficiently capture the system dynamics. This means a large number of weights and therefore introduces some difficulties in its learning convergence (Haykin, 1994). On the other side, the SSNN outdoes the simple input-output relationship estimation problem. Its captures the system dynamics with an architecture that inherently mirrors a state-space representation. The SSNN allows the reconstruction of a state space and gives access to the states values. The numerical values presented here shows that, compared to a MLP, the
SSNN presents the best compromise between computational resources and performances. The SSNN is more compliant to real-time constraints than the MLP. Accordingly, the SSNN is well suited to adaptive control schemes based on state-space representations.

4 CONCLUSION

In this paper, a State-Space Neural Network (SSNN) is evaluated for modeling dynamical nonlinear systems. This neural approach is a particular type of a recurrent neural network based on a state-space representation. After learning from example data, the SSNN allows the reconstruction of a state-space representation of any nonlinear system. Furthermore, the SSNN is also able to follow the evolution of the states. The effectiveness of the SSNN has been illustrated by simulation examples and results demonstrate the effectiveness of this adaptive observer. These examples verify the accuracy of the SSNN in modeling multivariate dynamical and nonlinear plants. Finally, the SSNN is compared to a rough implementation of a Multi-Layer Perceptron and a thorough study of all the scalar operations and memory sizes of the two approaches shows that the SSNN uses reduced computational costs while allowing the same estimation performance or better parameter tracking capability for the same computational costs.

REFERENCES


