

SIGNAL PROCESSING
 SIGNAL PROCESSING

FROM MEASUREMENTS TO A TRANSFER FUNCTION ESTIMATE

So first things first, the transfer equation is not a single parameter to be estimated.
 $H(\omega) = \frac{X(\omega)}{T} V_{\omega}$ But that ignores **AUB**
 A SIGNAL PROCESSING
 EROM MEASUREMENTS TO A TRANSFER FUNCTION ESTIMATE

So first things first, the transfer equation is not a single parameter to be estimated.

A transfer estimate has to be calculated for ever ¹⁵

STIMATE

meter to be estimated.
 y line

But that ignores the presence of noise :

- Mechanical noise

- Non-linearities

- Electrical noise in the instrumentation ¹⁵
 STIMATE

meter to be estimated.
 y line

But that ignores the presence of noise :

- Mechanical noise

- Ron-linearities

- Electrical noise in the instrumentation **ESSING**

ENTS TO A TRANSFER FUNCTION ESTIMATE

the transfer equation is not a single parameter to be estimated.

as to be calculated for **every frequency line**
 $H(\omega) = \frac{X(\omega)}{F(\omega)} \quad \forall \omega$

But that ignores the presence of - FIMATE
- Meter to be estimated.
- Methanical noise
- Mechanical noise
- Electrical noise in the instrumentation
- Electrical noise in the instrumentation **NG**

TO A TRANSFER FUNCTION ESTIMATE

TO A TRANSFER FUNCTION ESTIMATE

be calculated for **gvery frequency line**
 $\begin{pmatrix}\n\end{pmatrix} = \frac{X(\omega)}{F(\omega)} \quad \forall \omega$
 $\begin{pmatrix}\n\end{pmatrix} = \frac{X(\omega)}{F(\omega)} \quad \forall \omega$
 $\begin{pmatrix}\n\end{pmatrix} = \begin{pmatrix}\n\end{pmatrix}$
 $\begin{$ **PROCESSING**

SUREMENTS TO A TRANSFER FUNCTION ESTIMATE

first, the transfer equation is not a single parameter to be estimated.

Imate has to be calculated for **every frequency line**
 $H(\omega) = \frac{X(\omega)}{F(\omega)}$ $\forall \omega$ But that **NG**
 ITO A TRANSFER FUNCTION ESTIMATE

there equation is not a single parameter to be estimated.

be calculated for **gvery frequency line**
 $\mathcal{L}(\omega)$
 $\mathcal{L}(\omega)$
 $\mathcal{L}(\omega)$
 $\mathcal{L}(\omega)$
 $\mathcal{L}(\omega)$
 $\mathcal{L}(\omega)$
 But that ignores the presence of noise : $X(\omega)$ But that ignores the presence of ω $\forall \omega$ - Mechanical noise $F(\omega)$ - Non-linearities And there is noise on either input, output or both. $H(\omega) \approx \frac{X(\omega) + N_X(\omega)}{F(\omega) + N_F(\omega)} \ \forall \omega$ **VRIJE**
VOB UNIVERSITEIT | 6

6

| 11 H1 ESTIMATE The H1 estimate uses the cross-spectrum and the input auto-spectrum 5/12/20

NON PARAMETRIC ESTIMATES

H1 ESTIMATE

he H1 estimate uses the cross-spectrum and the input auto-spectrum $H_1(\omega) = \frac{\widehat{G_{XF}}(\omega)}{\widehat{G_{\omega}}(\omega)} = \frac{G_{XF}(\omega) + G_{N_XF}(\omega) + G_{XN_F}(\omega) + G_{N_XN_F}(\omega)}{\widehat{G_{\omega}}(\omega) + \widehat{G_{\omega}}(\omega) + \widehat{G_{\omega}}(\omega) + G_{\omega}(\omega)}$ $\frac{\widehat{G_{XF}}(\omega)}{\widehat{G_{FF}}(\omega)} = \frac{G_{XF}(\omega) + G_{N_XF}(\omega) + G_{XN_F}(\omega) + G_{N_XN_F}(\omega)}{G_{FF}(\omega) + G_{N_FF}(\omega) + G_{N_FN_F}(\omega) + G_{N_FN_F}(\omega)}$ $G_{FF}(\omega) + G_{N_F F}(\omega) + G_{F N_F}(\omega) + G_{N_F N_F}(\omega)$ If we now assume that **input and output are not correlated to any noise** and **input noise and output noise are uncorrelated,** then for sufficient number of averages. **S/12/2024**
 OON PARAMETRIC ESTIMATES
 HI ESTIMATE

The H1 estimate uses the cross-spectrum and the input auto-spectrum
 $H_1(\omega) = \frac{G_{YY}(\omega)}{G_{FF}(\omega)} = \frac{G_{XY}(\omega) + G_{X,Y}(\omega) + G_{X,Y}(\omega) + G_{X,Y,Y}(\omega)}{G_{FF}(\omega) + G_{FF}(\omega) + G_{XY,Y}(\omega) + G_{XY,Y}$ $H_1(\omega) = \frac{\widehat{G_{XF}}(\omega)}{\widehat{G_{\omega}}(\omega)} = \frac{G_{XF}(\omega)}{G_{\omega}(\omega) + G_{\omega}(\omega)}$ $\frac{\tilde{G}_{XF}(\omega)}{\tilde{G}_{FF}(\omega)} = \frac{G_{XF}(\omega)}{G_{FF}(\omega) + G_{N_FN_F}(\omega)}$ $G_{FF}(\omega) + G_{N_F N_F}(\omega)$ If we now assume that no input noise $H_1(\omega) = \frac{\widehat{G_{XF}}(\omega)}{\widehat{G_{\omega}}(\omega)} = \frac{G_{XF}(\omega)}{G_{\omega}}$ $\frac{G_{XF}(\omega)}{G_{FF}(\omega)} = \frac{G_{XF}(\omega)}{G_{FF}(\omega)}$ $G_{FF}(\omega)$ utput noise are uncorrelated, then for sufficient number of averages.
 $H_1(\omega) = \frac{\widehat{G_{FF}}(\omega)}{\widehat{G_{FF}}(\omega)} = \frac{G_{FF}(\omega)}{G_{FF}(\omega) + G_{\eta_r N_F}(\omega)}$

we now assume that no input noise
 $H_1(\omega) = \frac{G_{FF}(\omega)}{\widehat{G_{FF}}(\omega)} = \frac{G_{FF}(\omega)}{G_{FF}(\omega)}$ 11

17

18

