



MISO

MultiFilter

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MultiFilter

(MF)

MLP

MultiFilter

MultiFilter

SISO MISO MIMO

² Multy-Input Multy-Output (MIMO)

³ Multy-Input Single -Output (MISO)

⁴ Single-Input Single-Output (SISO)



MLP

()

$x(i)$ i

$$x(i) = M_x + \sum_{k=1}^m [A_k \text{SIN}(\gamma k i) + B_k \text{COS}(\gamma k i)] + \omega(i) \quad ()$$

$$T, \quad \gamma = \frac{2\pi}{T}, \quad M_x$$

$$\omega(i) \quad A_k, B_k$$

(Heemen et al. 1998, Rafael and Baras, 1984)

(Bergman and Delleur, 1985) ()

$$\begin{bmatrix} x(i) \\ M(i) \\ A_1(i) \\ B_1(i) \\ A_2(i) \\ B_2(i) \\ \vdots \\ A_m(i) \\ B_m(i) \end{bmatrix} = \begin{bmatrix} 1 & 0 & \alpha_1 & \beta_1 & \alpha_2 & \beta_2 & \dots & \alpha_m & \beta_m \\ 0 & 1 & 0 & 0 & 0 & 0 & & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 & & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 & & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 & & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & & 0 & 0 \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & \dots & 0 & 1 \end{bmatrix} \cdot \begin{bmatrix} x(i-1) \\ M(i-1) \\ A_1(i-1) \\ B_1(i-1) \\ A_2(i-1) \\ B_2(i-1) \\ \vdots \\ A_m(i-1) \\ B_m(i-1) \end{bmatrix} + \begin{bmatrix} \omega(i) \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ \vdots \\ 0 \\ 0 \end{bmatrix} \quad ()$$

: () ()

$$Y(i) = \phi(i, i-1)Y(i-1) + W(i) \quad ()$$

$$W(i) \approx (0, Q) \quad W(i)$$



() $Z(i)$ (i) $Y(i)$
 () $Y(i)$
 ::(Bergman and Delleur, 1985, Brown 2000, Gustafon, 2000, Rafael and Baras, 1984)

$$Z(i) = H(i).Y(i) + V(i) \quad ()$$

: () $H(i)$. $V(i) \approx (0, R)$ $V(i)$

$$H(i) = [1 \ 0 \ 0 \ \dots \ 0] \quad ()$$

: -
 $\hat{Y}(i-1|i-1)$
 $i, j = 1, 2, 3, \dots, (2m + 2)$ P_{ij} $P(i-1|i-1)$,
 : () ()

$$\hat{Y}(i|i-1) = \phi(i, i-1)\hat{Y}(i-1|i-1) \quad ()$$

$$P(i|i-1) = \phi(i, i-1)P(i-1|i-1)\phi(i, i-1) + Q(i) \quad ()$$

Bergman and Delleur, 1985, Brown 2000,) ()
 :(Gustafon, 2000, Rafael and Baras, 1984

$$K(i) = P(i|i-1)H^T(i)[H(i).P(i|i-1)H^T(i) + R(i)]^{-1} \quad ()$$

() () (i)

⁵ Observation model
⁶ White Noise
⁷ Kalman Filter Equations



$$\hat{Y}(i|i) = \hat{Y}(i|i-1) + K(i)[Z(i) - H(i)\hat{Y}(i|i-1)] \quad ()$$

$$P(i|i) = [I - K(i)H(i)]P(i|i-1) \quad ()$$

() () . I
 :()
 () () ()

Bergman and Delleur, 1985, Brown 2000,) : ()
 :(Gustafon, 2000, Rafael and Baras, 1984

$$K^T(i) = [\beta_{11}/\sigma \quad \eta_{12}/\sigma \quad \eta_{13}/\sigma \quad \dots \quad \eta_{1k}/\sigma]^T \quad ()$$

$$\sigma = \beta_{11} + R(i) :$$

$$\beta_{11} = \eta_{11} + \sum_{j=1}^m (\alpha_j \eta_{1,2j+1} + \beta_j \eta_{1,2j+1}), \quad \eta_{1i} = P_{1i} + \sum_{j=1}^m (\alpha_j P_{i,2j+1} + \beta_j P_{i,2j+2})$$

() () () ()

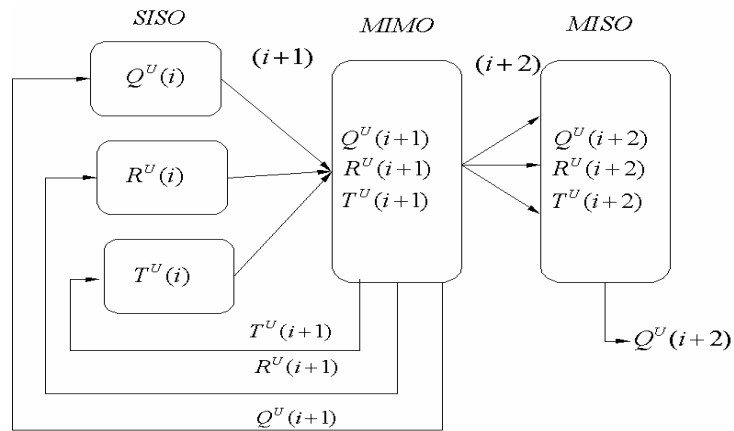
$$P(i|i) = \begin{bmatrix} (\beta_{11} - \beta_{11}^2/\sigma) & (\eta_{12} - \beta_{11}\eta_{12}/\sigma) & \dots & (\eta_{1k} - \beta_{11}\eta_{1k}/\sigma) \\ (\eta_{12} - \beta_{11}\eta_{12}/\sigma) & (P_{22} - \eta_{12}^2/\sigma) & & (P_{2k} - \eta_{1k}\eta_{12}/\sigma) \\ (\eta_{13} - \beta_{11}\eta_{13}/\sigma) & (P_{23} - \eta_{13}\eta_{12}/\sigma) & & (P_{3k} - \eta_{1k}\eta_{13}/\sigma) \\ \vdots & & \ddots & \vdots \\ (\eta_{1k} - \beta_{11}\eta_{1k}/\sigma) & (P_{2k} - \eta_{1k}\eta_{12}/\sigma) & \dots & (P_{kk} - \eta_{1k}^2/\sigma) \end{bmatrix} \quad ()$$

() () () . $i-1$ ()
 $trace P(i|i) \leq trace P(i-1|i-1)$
 : ()



$$\hat{Y}(i|i) = \begin{bmatrix} \hat{x}(i|i) \\ \hat{M}(i|i) \\ \hat{A}_1(i|i) \\ \hat{B}_1(i|i) \\ \hat{A}_2(i|i) \\ \hat{B}_2(i|i) \\ \vdots \\ \hat{A}_m(i|i) \\ \hat{B}_m(i|i) \end{bmatrix} = \begin{bmatrix} \hat{x}(i|i-1) \\ \hat{M}(i|i-1) \\ \hat{A}_1(i|i-1) \\ \hat{B}_1(i|i-1) \\ \hat{A}_2(i|i-1) \\ \hat{B}_2(i|i-1) \\ \vdots \\ \hat{A}_m(i|i-1) \\ \hat{B}_m(i|i-1) \end{bmatrix} + \begin{bmatrix} \beta_{i1}/\sigma \\ \eta_{i2}/\sigma \\ \eta_{i3}/\sigma \\ \eta_{i4}/\sigma \\ \eta_{i5}/\sigma \\ \eta_{i6}/\sigma \\ \vdots \\ \eta_{ik-1}/\sigma \\ \eta_{ik}/\sigma \end{bmatrix} [Z(i) - \hat{x}(i|i-1)] \quad ()$$

MF -
(i)
 $T^U(i+n), Q^U(i+n), R^U(i+n)$.



MF -
MIMO SISO
[0,1] () MISO
SISO



MIMO
MISO

SISO
()
i+1, i+2, ..., i+12

SISO

MIMO

MLP

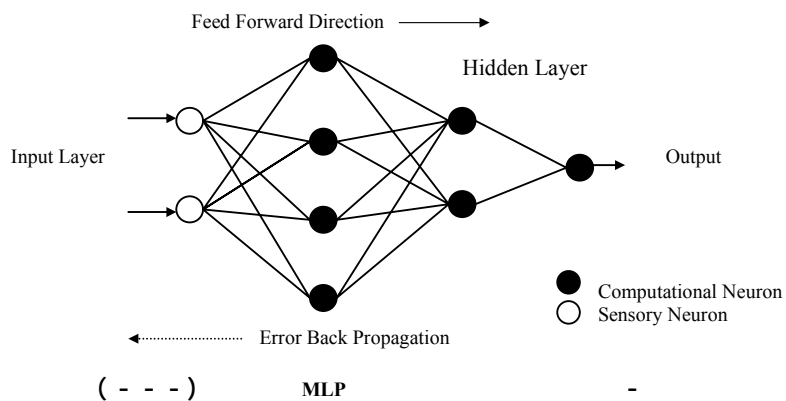
()

Multy Layer Perceptron (MLP)

() (Kue et al. 1993)

(- - -)

MLP





$$net = \sum_{i=1}^n w_i x_i + \theta \quad (1)$$

() (Sigmoid) = θ

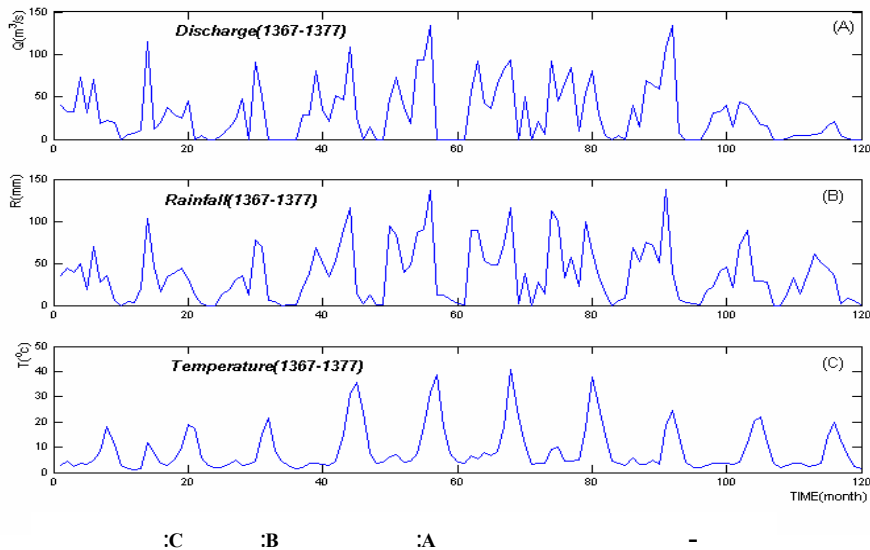
$$F(net) = \frac{1}{1 + \exp(-net)} \quad (2)$$

()

$$E = \frac{1}{PN_{output}} \sum_P \sum_{i=1}^{N_{output}} (t_i - o_i)^2 \quad (3)$$

= t_i = o_i = N = P

(Howard and Mark, 2001) (Levenberg-Marquardt)





()

(i)

() ()

$$Q(i) = F(Q(i-2), Q(i-1), R(i-1), T(i-1), T(i), R(i)) \quad ()$$

$$Q(i) = F(Q(i-2), Q(i-1), R(i-2), R(i-1), T(i-2), T(i-1), T(i), R(i)) \quad ()$$

$$Q(i) = F(Q(i-1), R(i-1), T(i-1), T(i), R(i)) \quad ()$$

$$Q(i) = F(Q(i-1), R(i-1), R(i)) \quad ()$$

$$Q(i) = F(R(i-2), R(i-1), T(i-2), T(i-1), T(i), R(i)) \quad ()$$

$$Q(i) = F(Q(i-3), Q(i-2), Q(i-1), R(i)) \quad ()$$

$$\begin{matrix} n \\ (-) \end{matrix} = T(i-n) \quad R(i-n) \quad Q(i-n) \quad (i)$$

(FSAM) (i)

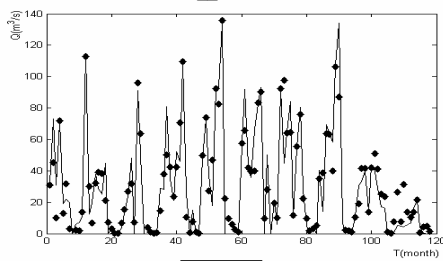
MATLAB

⁸ Fourier Series ARIMA Model (FSAM)

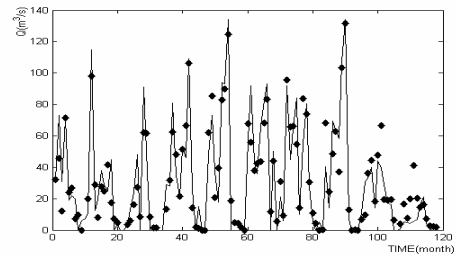


MLP MF -
MF MIMO MISO SISO

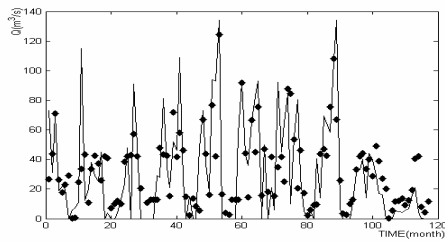
()



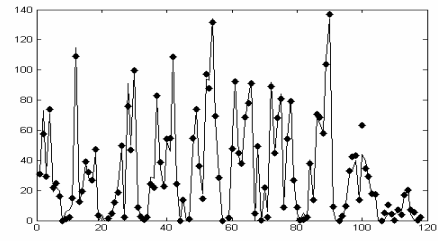
SIS



MISO



MIMO



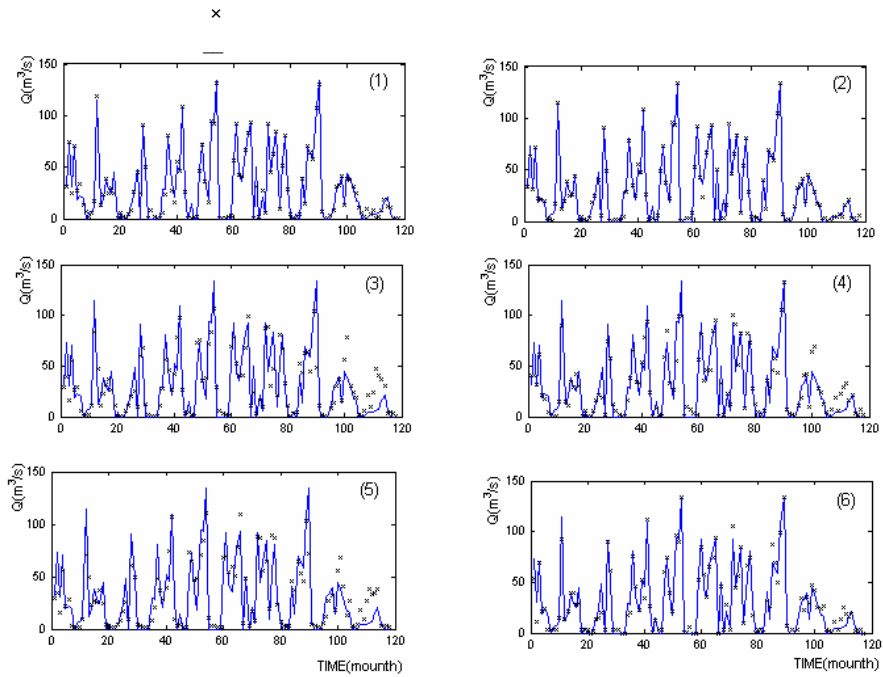
MF

MF MIMO MISO SISO



() ()

()



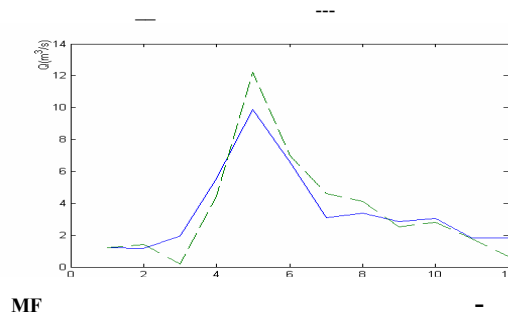
MLP

() ()

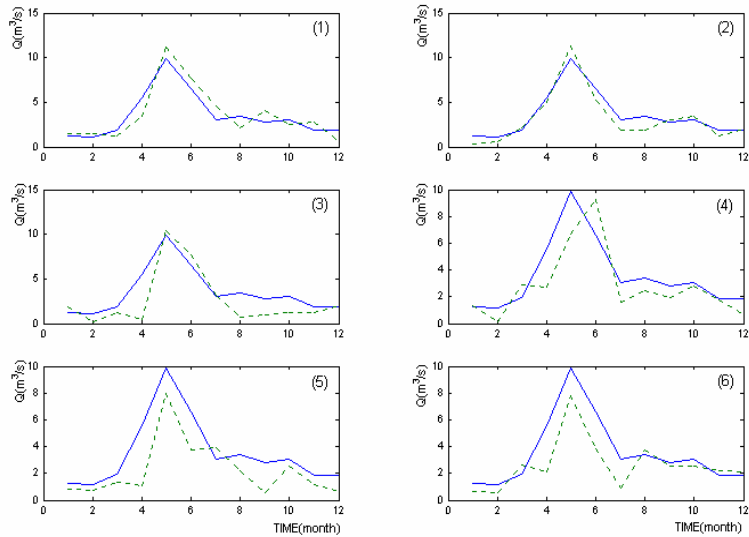
MLP

MF

() ()



MF



MLP () () -

MLP MF -

MF ()

R^2 / /

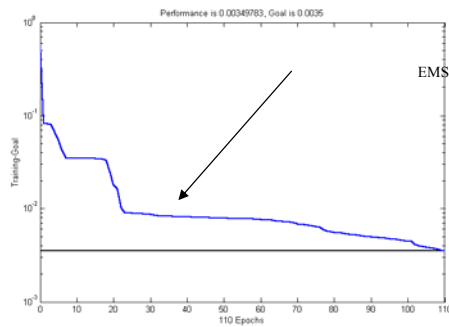
MSE RMSE (Sutcliffe)

(- -) MLP / / /

MSE ()

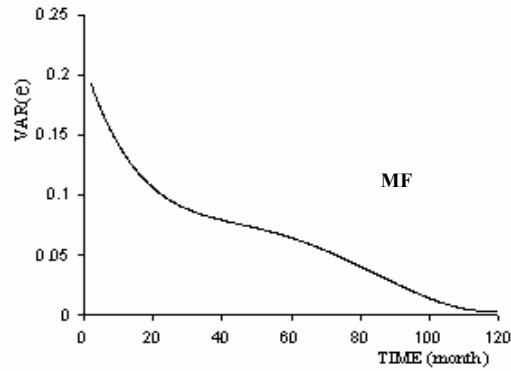
R^2 (over training) / ()

/ / RMSE



MSE -

MLP



MF
EMS

()
(FSAM)

MF

MF

MF

MF

SISO



MF

MF

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